

# Goldman Sachs Funds III

Anteriormente conocido como: NN (L)

Société d'Investissement à Capital Variable

R.C.S. Luxembourg N° B 44 873

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# ORGANIZACIÓN

<b>Sede social</b>	80, route d'Esch, L-1470 Luxembourg
<b>Consejo de Administración</b>	
<b>Presidente</b>	<b>Dirk Buggenhout,</b> Head of Operations, Goldman Sachs Asset Management B.V. (anteriormente NN Investment Partners B.V. (el "Grupo"))
<b>Administradores</b>	<b>Benoît De Belder,</b> Independent Director  <b>Patrick Den Besten (hasta el 27 de enero de 2023),</b> Head of Financial Risk, Goldman Sachs Asset Management B.V. (anteriormente NN Investment Partners B.V. (el "Grupo"))  <b>Jan Jaap Hazenberg</b> Head of Product Strategy, Goldman Sachs Asset Management B.V. (anteriormente NN Investment Partners B.V. (el "Grupo"))  <b>Sophie Mosnier,</b> Independent Director
<b>Sociedad Gestora</b>	<b>Goldman Sachs Asset Management B.V. (anteriormente NN Investment Partners B.V.),</b> 35, Prinses Beatrixlaan, 2595 AK, The Hague, The Netherlands
<b>Gestora de Inversiones</b>	<b>Goldman Sachs Asset Management B.V. (anteriormente NN Investment Partners B.V.),</b> 35, Prinses Beatrixlaan, 2595 AK, The Hague, The Netherlands  (Sub)delegado en  <b>American Century Investment Management Inc.,</b> 4500, Main Street, Kansas City, Misuri, MO 64141-6786, Estados Unidos  <b>Goldman Sachs Advisors B.V.,</b> 35, Prinses Beatrixlaan, 2595 AK, The Hague, The Netherlands  <b>Goldman Sachs Asset Management International,</b> Plumtree Court, 25 Shoe Lane, London, EC4A 4AU, United Kingdom  <b>Goldman Sachs Investment Management (Singapore),</b> MBFC Tower 2 #31-01, 10 Marina Boulevard, 018983 Singapore  <b>Irish Life Investment Managers Limited,</b> Beresford Court, Beresford Place Dublin 1, Ireland  <b>NN Investment Partners North America LLC,</b> 230, Park Avenue, Suite 1800, New York, NY 10169, United States

## ORGANIZACIÓN (CONTINUACIÓN)

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<b>Banco depositario</b>	<b>Brown Brothers Harriman (Luxembourg) S.C.A.,</b> 80, route d'Esch, L-1470 Luxembourg
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<b>Agente de cobertura</b>	<b>State Street Bank International GmbH,</b> Solmsstrasse 83, 60486 Frankfurt am Main, Germany
<b>Agente Administrativo, Registrador, Agente de Transferencias y Agente de pagos</b>	<b>Goldman Sachs Asset Management B.V. (anteriormente NN Investment Partners B.V.),</b> 35, Prinses Beatrixlaan, 2595 AK, The Hague, The Netherlands  delegado en  <b>Brown Brothers Harriman (Luxembourg) S.C.A.,</b> 80, route d'Esch, L-1470 Luxembourg
<b>Audidores independientes</b>	<b>PricewaterhouseCoopers, Société Coopérative,</b> 2, Gerhard Mercator, L-2182 Luxembourg
<b>Contrapartes en operaciones con instrumentos financieros derivados extrabursátiles (OTC)</b>	
<b>Contrapartes en operaciones de swaps</b>	<b>Barclays Bank Ireland PLC,</b> One Molesworth Street, Dublin 2, D02 RF29, Ireland  <b>BNP Paribas SA,</b> 16 Boulevard Des Italiens, 75009, Paris 9, France  <b>BofA Securities Europe SA,</b> 51 Rue la Boétie, Paris 8, 75008, France  <b>Citigroup Global Markets Europe AG,</b> Reuterweg 16, 60323 Frankfurt am Main, Germany  <b>Deutsche Bank AG,</b> Taunusanlage 12, 60325 Frankfurt, Germany

## ORGANIZACIÓN (CONTINUACIÓN)

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25 Bank Street, London E14 5JP, United Kingdom

**Morgan Stanley Europe SE,**  
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**NN Re (Netherlands) NV,**  
Prinses Beatrixlaan 35-37, 2595 AK, The Hague, The Netherlands

**Nomura Financial Products Europe GmbH,**  
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### *Contrapartes en contratos a plazo sobre divisas*

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**BofA Securities Europe SA,**  
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Große Gallusstraße 18, 60312 Frankfurt, Germany

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## ORGANIZACIÓN (CONTINUACIÓN)

**Société Générale,**

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**UBS AG,**

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***Contrapartes en operaciones de opciones*****BNP Paribas SA,**

16 Boulevard Des Italiens, 75009, Paris 9, France

**BofA Securities Europe SA,**

51 Rue la Boétie, Paris 8, 75008, France

**J.P. Morgan SE,**

Taunustor 1, 60310 Frankfurt, Germany

## Estado consolidado

(Denominado en EUR)

### Estado consolidado de patrimonio neto a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>31,277,459,926.42</b>
Acciones		10,279,286,396.66
Organismos de inversión colectiva		752,091,022.80
Obligaciones y otros instrumentos de deuda		19,762,872,389.48
Instrumentos del mercado monetario		481,259,950.69
Préstamos concedidos		1,950,166.79
<b>Total instrumentos financieros derivados</b>	2	<b>137,585,557.41</b>
Swaps de materias primas		384,615.23
Swaps de incumplimiento de crédito		6,564,994.60
Swap de tasa de inflación		12,512.11
Swaps de tipos de interés		3,877,181.44
Swaps de rendimiento total		502,345.73
Contratos a plazo sobre divisas		110,969,382.94
Futuros		15,272,651.88
Warrants y derechos		1,873.48
<b>Efectivo en bancos</b>		<b>1,024,803,445.87</b>
<b>Cuenta de depósito de garantía</b>		<b>149,653,087.69</b>
<b>Otros activos</b>	4, 12	<b>1,514,784,939.29</b>
<b>Total activos</b>		<b>34,104,286,956.68</b>
<b>Pasivos corrientes</b>	4, 12	<b>(1,434,009,708.15)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(56,340,052.70)</b>
Swaps de incumplimiento de crédito		(274,393.31)
Swaps de tipos de interés		(27,036,316.36)
Swaps de rendimiento total		(2,428,040.57)
Contratos a plazo sobre divisas		(1,842,029.61)
Opciones		(544,504.98)
Futuros		(24,214,767.87)
<b>Total pasivo</b>		<b>(1,490,349,760.85)</b>
<b>Activos netos al final del período</b>		<b>32,613,937,195.83</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs AAA ABS

(Denominado en EUR)

## Estadísticas

				<b>Gastos corrientes en %*</b>			
<b>Patrimonio neto</b>	31/03/2023	EUR	519,407,319.45	Capitalisation I (EUR)	31/03/2023	0.25%	
	30/09/2022	EUR	605,638,349.22		Capitalisation I Hedged (i) (USD)	31/03/2023	0.28%
	30/09/2021	EUR	601,745,282.94			Capitalisation X (EUR)	31/03/2023
<b>Valor liquidativo por acción**</b>	31/03/2023	EUR	5,117.59	Capitalisation Z (EUR)	31/03/2023	0.06%	
	30/09/2022	EUR	5,037.94	Capitalisation Zz (EUR)	31/03/2023	0.01%	
	30/09/2021	EUR	5,098.50	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	17.90%	
Capitalisation I Hedged (i) (USD)	31/03/2023	USD	5,153.17				
	30/09/2022	USD	5,009.47				
	30/09/2021	USD	5,025.62				
Capitalisation X (EUR)	31/03/2023	EUR	251.96				
	30/09/2022	EUR	248.73				
	30/09/2021	EUR	-				
Capitalisation Z (EUR)	31/03/2023	EUR	5,242.89				
	30/09/2022	EUR	5,156.36				
	30/09/2021	EUR	5,208.41				
Capitalisation Zz (EUR)	31/03/2023	EUR	255,974.32				
	30/09/2022	EUR	251,688.69				
	30/09/2021	EUR	254,102.41				
<b>Número de acciones</b>							
Capitalisation I (EUR)	31/03/2023		52,484				
	30/09/2022		58,057				
	30/09/2021		44,459				
Capitalisation I Hedged (i) (USD)	31/03/2023		4,629				
	30/09/2022		3,119				
	30/09/2021		914				
Capitalisation X (EUR)	31/03/2023		31,305				
	30/09/2022		18,912				
	30/09/2021		-				
Capitalisation Z (EUR)	31/03/2023		7,527				
	30/09/2022		15,521				
	30/09/2021		18,066				
Capitalisation Zz (EUR)	31/03/2023		709				
	30/09/2022		844				
	30/09/2021		1,090				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs AAA ABS

(Denominado en EUR)

Estados financieros

**Estado de los activos netos a 31/03/2023**

	Notas	
<b>Total cartera de títulos</b>	2	<b>515,276,926.21</b>
Organismos de inversión colectiva		44,441,704.35
Obligaciones y otros instrumentos de deuda		470,835,221.86
<b>Efectivo en bancos</b>		<b>1,789,895.37</b>
<b>Otros activos</b>	4, 12	<b>5,056,998.93</b>
<b>Total activos</b>		<b>522,123,820.51</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,132,473.51)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(584,027.55)</b>
Contratos a plazo sobre divisas		(584,027.55)
<b>Total pasivo</b>		<b>(2,716,501.06)</b>
<b>Activos netos al final del período</b>		<b>519,407,319.45</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs AAA ABS

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					3,261,133	HOPS HILL NO 1 PLC -1 A 27/05/2054 FRN	GBP	3,685,810.09	0.71
					8,337,641	HOPS HILL NO 2 PLC -2 A 27/11/2054 FRN	GBP	9,489,448.80	1.83
					2,917,000	NEWDAY FUNDING MASTER ISSUER PLC - SERIES 2021-1X A1 15/03/2029 FRN	GBP	3,304,045.65	0.64
					4,000,000	NEWDAY FUNDING MASTER ISSUER PLC - SERIES 2022-1X A1 15/04/2030 FRN	GBP	4,515,267.17	0.87
					3,816,925	PAVILLION POINT OF SALE 2021-1 LTD 2021-1 A 30/12/2031 FRN	GBP	4,348,427.95	0.84
					2,487,601	RESIDENTIAL MORTGAGE SECURITIES 32 PLC 32X A 20/06/2070 FRN	GBP	2,822,263.38	0.54
					8,660,722	STRATTON MORTGAGE FUNDING 2021-3 PLC 2021-3 A 12/12/2043 FRN	GBP	9,796,146.60	1.88
					1,407,279	TOGETHER ASSET BACKED SECURITISATION 2019-1 PLC 2019-1 A 15/07/2061 FRN	GBP	1,599,793.43	0.31
					2,853,572	TOWD POINT MORTGAGE FUNDING PLC -2019-V2X A 20/02/2054 FRN	GBP	3,242,090.96	0.62
					7,000,000	TOWD POINT MORTGAGE FUNDING 2019 - GRAN 2019-GR 4X BR 20/10/2051 FRN	GBP	7,774,460.61	1.50
					1,724,131	TUDOR ROSE MORTGAGES 2021-1 A 20/06/2048 FRN	GBP	1,943,567.74	0.37
					6,639,550	TWIN BRIDGES 2022-1 PLC 2022-1 A 01/12/2055 FRN	GBP	7,405,579.41	1.43
					<b>108,542,579.76 20.91</b>				
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Luxemburgo</b>				
<b>Irlanda</b>									
9,987,476	ACCUNIA EUROPEAN CLO III DAC- 3X A 20/01/2031 FRN	EUR	9,717,233.08	1.87	286,266	BUMPER DE SA 2019-DE1 A 22/05/2028 FRN	EUR	286,347.87	0.06
2,415,612	ALME LOAN FUNDING III DAC 3X ARRE 15/04/2032 FRN	EUR	2,371,302.61	0.46	1,200,000	BUMPER DE SA 2019-DE1 B 22/05/2028 FRN	EUR	1,199,776.75	0.23
679,946	ALME LOAN FUNDING IV DAC 4X AR 15/01/2032 FRN	EUR	664,589.06	0.13	4,900,000	BUMPER DE SA/LUXEMBOURG SER 2023-DE1 A 23/06/2026 FRN	EUR	4,900,425.08	0.94
2,428,377	ALME LOAN FUNDING IV DAC 4X ARE 15/01/2032 FRN	EUR	2,373,532.34	0.46	3,129,238	CARTESIAN RESIDENTIAL MORTGAGES BLUE SA BLUE A 18/07/2044 FRN	EUR	3,126,328.03	0.60
2,471,476	AVOCA CLO XV DAC -15X AR 15/04/2031 FRN	EUR	2,405,016.91	0.46	5,208,395	CARTESIAN RESIDENTIAL MORTGAGES 4 SA -4 A 25/11/2054 FRN	EUR	5,172,900.73	1.00
4,809,852	BLACKROCK EUROPEAN CLO 1 DAC 15/03/2031 FRN	EUR	4,698,711.97	0.90	6,500,000	COMPARTMENT VCL 34 B 21/09/2027 FRN	EUR	6,476,799.29	1.25
731,540	CITIZEN IRISH AUTO RECEIVABLES TRUST 2020-1 A 15/12/2029 FRN	EUR	732,624.04	0.14	4,800,000	COMPARTMENT VCL 35 B 21/01/2028 FRN	EUR	4,763,611.54	0.92
7,162,510	CONTEGO CLO IV DAC -4X ARE 23/01/2030 FRN	EUR	6,976,764.23	1.34	8,500,000	COMPARTMENT VCL 38 38 A 21/11/2025	EUR	8,499,550.27	1.64
5,435,000	CVC CORDATUS LOAN FUND III DAC -3X A1RR 15/08/2032 FRN	EUR	5,288,122.93	1.02	4,218,931	FACT MASTER SA 2021-1 A 20/07/2028 FRN	EUR	4,225,493.85	0.81
7,412,488	DILOSK RMBS NO 5 DAC -5 A 20/12/2060 FRN	EUR	7,382,279.29	1.42	9,635,385	MIRAVET SARL - COMPARTMENT 2019-1 2019-1 A 26/05/2065 FRN	EUR	9,466,915.39	1.81
4,705,239	FINANCE IRELAND RMBS NO 2 DAC -2 A 24/09/2060 FRN	EUR	4,708,926.14	0.91	4,451,090	MIRAVET SARL - COMPARTMENT 2020-1 2020-1 A 26/05/2065 FRN	EUR	4,382,505.72	0.84
4,828,168	FINGAL SECURITIES RMBS DAC -1 A 28/07/2055 FRN	EUR	4,825,968.06	0.93	5,080,980	PBB GERMANY AUTO LEASE MASTER SA 2021-GE2 A 26/11/2030 FRN	EUR	5,088,754.18	0.98
3,458,524	FORTUNA CONSUMER LOAN ABS 2021 DAC 2021 B 18/10/2030 FRN	EUR	3,458,375.58	0.67	4,703,993	SC GERMANY SA COMPARTMENT CONSUMER 2021-1 14/11/2035 FRN	EUR	4,658,872.43	0.90
3,500,000	FORTUNA CONSUMER LOAN ABS 2023-1 DAC 2023-1 A 18/09/2032 FRN	EUR	3,500,054.78	0.67	<b>62,248,281.13 11.98</b>				
8,070,868	GLENBEIGH 2 ISSUER DAC -1X A 24/03/2046 FRN	EUR	7,997,300.34	1.54	<b>Francia</b>				
4,775,510	GLENBEIGH 2 ISSUER 2021-2 DAC 2021-2X A 24/06/2050 FRN	EUR	4,739,290.62	0.91	9,056,665	AUTO ABS FRENCH LEASES 2021 FCT 2021-FR1 A 29/06/2033 FRN	EUR	9,065,732.53	1.75
8,700,000	HAYFIN EMERALD CLO X DAC -10X A 15/04/2035 FRN	EUR	8,559,374.07	1.65	3,200,000	AUTONORIA DE 2023 2023-DE A 26/01/2043 FRN	EUR	3,188,168.26	0.61
3,654,883	JUBILEE CLO 2015-XVI BV 2015-16X A1R 15/12/2029 FRN	EUR	3,581,948.27	0.69	5,263,885	BPC HOME LOANS FCT 2020 2020-1 A 31/10/2054 FRN	EUR	5,280,431.57	1.02
4,085,936	JUBILEE CLO 2017-XVIII DAC 2017-18X A 15/01/2030 FRN	EUR	4,018,382.62	0.77	5,200,000	BUMPER FR 2022-1 -2022-FR1 A 27/04/2032 FRN	EUR	5,208,628.62	1.00
7,112,760	LT AUTORAHOHITUS II DAC -2 A 18/06/2031 FRN	EUR	7,126,081.93	1.37	7,400,000	FCT CREDIT AGRICOLE HABITAT 2020 2020-1 A 27/07/2055 FRN	EUR	7,435,157.25	1.43
5,741,971	LT AUTORAHOHITUS III DAC-3 A 17/12/2032 FRN	EUR	5,773,471.15	1.11	4,000,000	FCT PULSE FRANCE 2022 2022-1 A 25/01/2035 FRN	EUR	4,014,739.08	0.77
6,881,469	MULCAIR SECURITIES DAC-3 A 24/04/2065 FRN	EUR	6,821,591.11	1.31	4,300,000	GINKGO AUTO LOANS 2022 2022-AL1 A 25/02/2027 FRN	EUR	4,310,114.46	0.83
3,563,232	PEMBROKE PROPERTY FINANCE -2 A 01/06/2040 FRN	EUR	3,472,971.88	0.67	4,556,492	HARMONY FRENCH HOME LOANS FCT 2019-1 2019-1 27/11/2062 FRN	EUR	4,567,280.90	0.88
10,578,135	PRIMROSE RESIDENTIAL 2021-1 DAC 2021-1 A 24/03/2061 FRN	EUR	10,474,633.68	2.02	3,521,150	HARMONY FRENCH HOME LOANS FCT 2020-2 2020-2 A 27/08/2061 FRN	EUR	3,521,964.43	0.68
1,425,971	PRIMROSE RESIDENTIAL 2022-1 DAC 2022-1 A 24/10/2061 FRN	EUR	1,406,711.53	0.27	5,178,545	HARMONY FRENCH HOME LOANS FCT 2021-1 2021-1 A 27/05/2061 FRN	EUR	5,206,939.59	1.00
4,401,000	SHAMROCK RESIDENTIAL 2023-1 DAC 2023-1X A 24/07/2025 FRN	EUR	4,340,763.12	0.84	4,700,000	MASTER CREDIT CARDS PASS COMPARTMENT FRANCE 2022-1 A 25/01/2038 FRN	EUR	4,721,691.02	0.91
2,364,497	TAURUS 2019-1 FR DAC 2019-1FR A 02/02/2031 FRN	EUR	2,317,318.45	0.45	3,800,000	PURPLE MASTER CREDIT CARDS SER 2023-1 CL - A 25/02/2025 FRN	EUR	3,801,030.33	0.73
2,414,635	TAURUS 2020-1 NL DAC 2020-NL1X A 20/02/2030 FRN	EUR	2,352,825.93	0.45	<b>60,321,878.04 11.61</b>				
10,234,124	VOYA EURO CLO I DAC 1X A 15/10/2030 FRN	EUR	10,003,969.47	1.93	<b>Países Bajos</b>				
<b>142,090,135.19 27.36</b>					4,720,198	BUMPER NL 2020-1 BV -2020-NL1 A 24/06/2031 FRN	EUR	4,737,188.58	0.91
<b>Gran Bretaña</b>					2,959,821	DELFT 2020 BV 2020-1 A 17/10/2042 FRN	EUR	2,958,719.65	0.57
4,386,765	ATLAS FUNDING 2021-1 PLC 2021-1 A 25/07/2058 FRN	GBP	4,976,506.68	0.96	4,365,000	DOMI 2023-1 BV 2023-1 A 15/02/2028 FRN	EUR	4,365,820.40	0.84
8,462,750	ATLAS FUNDING 2022-1 PLC 2022-1 A 25/02/2060 FRN	GBP	9,525,055.02	1.83	5,952,103	DUTCH PROPERTY FINANCE 2022-CMBS1 BV 2022-CMBS A 28/04/2050 FRN	EUR	5,878,977.93	1.13
2,376,146	BARLEY HILL NO 2 PLC -2 A 27/08/2058 FRN	GBP	2,696,076.25	0.52	6,316,568	DUTCH PROPERTY FINANCE 2022-2 BV 2022-2 A 28/03/2057 FRN	EUR	6,297,896.53	1.22
1,485,837	CASTELL 2020-1 PLC 2020-1 A 25/03/2053 FRN	GBP	1,692,224.75	0.33	<b>Goldman Sachs Asset Management 23</b>				
4,943,166	CASTELL 2021-1 PLC 2021-1 A 25/11/2053 FRN	GBP	5,603,864.20	1.08	Las notas adjuntas forman parte integrante de estos estados financieros.				
3,000,000	CHESTER B1 ISSUER PLC B1 17/01/2058 FRN	GBP	3,412,533.04	0.66					
2,260,319	DOWSON 2021-2 PLC 2021-2 A 20/10/2028 FRN	GBP	2,572,106.01	0.50					
5,187,334	DOWSON 2022-1 PLC 2022-1 A 20/01/2029 FRN	GBP	5,908,165.61	1.14					
1,589,957	EUROSAIL 2006-1 PLC 2006-1X B1C 10/06/2044 FRN	GBP	1,791,597.32	0.34					
1,275,770	EUROSAIL 2006-4NP PLC 2006-4X M1C 10/12/2044 FRN	GBP	1,431,547.01	0.28					
1,692,532	FINSBURY SQUARE 2020-2 PLC 2020-2X 16/06/2070 FRN	GBP	1,927,568.98	0.37					
6,043,933	FORMENTERA ISSUER PLC 2022-1 A 28/07/2047 FRN	GBP	6,803,729.41	1.31					
277,980	GREAT HALL MORTGAGES NO 1 PLC 2006-1 A2B 18/06/2038 FRN EMTN	EUR	274,703.69	0.05					

## Goldman Sachs AAA ABS

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR	
3,558,000	DUTCH PROPERTY FINANCE 2023-1 BV 2023-1 A 28/01/2028 FRN	EUR	3,528,393.10	0.68	108,064,396.73	EUR	95,468,000.00	GBP 30/06/2023	108,064,396.73	(229,499.11)
1,000,000	GLOBALDRIVE AUTO RECEIVABLES 2019-A BV 2019-A B 20/10/2027 FRN	EUR	998,294.05	0.19	23,608,913.40	USD	22,066,775.72	EUR 19/04/2023	22,066,775.72	(354,555.07)
2,472,750	GREEN APPLE 2021-1 BV 2021-1 A 17/01/2060 FRN	EUR	2,504,699.27	0.48						
4,600,000	GREEN STORM 2021 BV 2021-GRN A 22/02/2068 FRN	EUR	4,639,925.33	0.89						
3,800,000	GREEN STORM 2023 BV 2023-GRN A 22/02/2028 FRN	EUR	3,803,662.74	0.73						
8,311,860	HILL FL 2022-1 BV 2022-1FL A 18/05/2030 FRN	EUR	8,322,212.67	1.61						
3,909,777	SILVER ARROW ATHLON NL 2021-1 BV 2021-1 A 26/04/2031 FRN	EUR	3,913,695.40	0.75						
5,060,565	TULIP MORTGAGE FUNDING 2019-1 BV 2019-1 A 18/10/2056 FRN	EUR	5,053,822.62	0.97						
			<b>57,003,308.27</b>	<b>10.97</b>				<b>130,141,273.19</b>	<b>(584,027.55)</b>	
	<b>España</b>									
1,705,897	DRIVER ESPANA SIX FT -6 A 25/09/2030 FRN	EUR	1,706,743.17	0.33						
5,486,105	FT RMBS PRADO VIII B A 15/03/2055 FRN	EUR	5,486,091.47	1.06						
5,271,825	FT RMBS PRADO X -10 A 16/03/2055 FRN	EUR	5,271,811.46	1.01						
7,198,453	SABADELL CONSUMO 1 FDT -2 B 24/12/2034 FRN	EUR	7,268,819.58	1.40						
			<b>19,733,465.68</b>	<b>3.80</b>						
	<b>Italia</b>									
3,873,000	KOROMO ITALY SRL-1 A 26/02/2035 FRN	EUR	3,873,450.08	0.75						
7,000,000	QUARZO SRL 2022-1 A 15/11/2038 FRN	EUR	6,993,191.66	1.34						
1,976,376	RED & BLACK AUTO ITALY SRL-1 A 28/12/2031 FRN	EUR	1,971,577.49	0.38						
			<b>12,838,219.23</b>	<b>2.47</b>						
	<b>Bélgica</b>									
4,029,837	BUMPER BE NV/SA 2021-BE1 A 23/10/2031 FRN	EUR	4,032,092.86	0.78						
			<b>4,032,092.86</b>	<b>0.78</b>						
	<b>Australia</b>									
3,269,812	PEPPER RESIDENTIAL SECURITIES TRUST NO 22 22X A1GE 20/06/2060 FRN	EUR	3,245,749.82	0.62						
784,187	PEPPER RESIDENTIAL SECURITIES TRUST NO 25 25X A1GE 12/03/2061 FRN	EUR	779,511.88	0.15						
			<b>4,025,261.70</b>	<b>0.77</b>						
			<b>470,835,221.86</b>	<b>90.65</b>						
	<b>Organismos de inversión colectiva</b>									
	<b>Fondos de capital variable</b>									
	<b>Luxemburgo</b>									
44,692	LIQUID EURO - Z CAP EUR	EUR	44,441,704.35	8.55						
			<b>44,441,704.35</b>	<b>8.55</b>						
			<b>44,441,704.35</b>	<b>8.55</b>						
	<b>Total cartera de títulos</b>		<b>515,276,926.21</b>	<b>99.20</b>						
	<b>Instrumentos financieros derivados a 31/03/2023</b>									
	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en EUR						
	<b>Contratos a plazo sobre divisas</b>									
10,100.74	EUR	11,000.00	USD	30/06/2023	10,100.74				26.63	

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Alternative Beta

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	354,877,157.07	Distribution I Hedged (i) (GBP)	31/03/2023	GBP	-
	30/09/2022	USD	339,688,958.62		30/09/2022	GBP	-
	30/09/2021	USD	416,244,317.91		30/09/2021	GBP	12,173.76
<b>Valor liquidativo por acción**</b>				Distribution I (HY) Hedged (i) (JPY)	31/03/2023	JPY	9,534.00
					30/09/2022	JPY	9,292.00
					30/09/2021	JPY	-
Capitalisation I (USD)	31/03/2023	USD	7,540.25	<b>Número de acciones</b>			
	30/09/2022	USD	7,181.38		Capitalisation I (USD)	31/03/2023	4,239
	30/09/2021	USD	7,574.04		30/09/2022	4,813	
Capitalisation I Hedged (i) (CHF)	31/03/2023	CHF	6,200.88	30/09/2021	2,455		
	30/09/2022	CHF	6,030.91	Capitalisation I Hedged (i) (CHF)	31/03/2023	6,952	
	30/09/2021	CHF	6,491.54	30/09/2022	7,939		
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	6,745.93	30/09/2021	9,855		
	30/09/2022	EUR	6,519.30	Capitalisation I Hedged (i) (EUR)	31/03/2023	19,359	
	30/09/2021	EUR	6,988.15	30/09/2022	19,183		
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	123.23	30/09/2021	29,527		
	30/09/2022	GBP	118.07	Capitalisation I Hedged (i) (GBP)	31/03/2023	65,662	
	30/09/2021	GBP	125.50	30/09/2022	64,084		
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	25,810.20	30/09/2021	75,578		
	30/09/2022	PLN	24,069.38	Capitalisation I Hedged (i) (PLN)	31/03/2023	117	
	30/09/2021	PLN	24,814.77	30/09/2022	129		
Capitalisation N Hedged (i) (EUR)	31/03/2023	EUR	322.23	30/09/2021	166		
	30/09/2022	EUR	311.50	Capitalisation N Hedged (i) (EUR)	31/03/2023	477	
	30/09/2021	EUR	335.45	30/09/2022	955		
Capitalisation P (EUR)	31/03/2023	EUR	484.25	30/09/2021	972		
	30/09/2022	EUR	513.11	Capitalisation P (EUR)	31/03/2023	47,016	
	30/09/2021	EUR	460.43	30/09/2022	45,227		
Capitalisation P (USD)	31/03/2023	USD	342.81	30/09/2021	4,107		
	30/09/2022	USD	327.52	Capitalisation P (USD)	31/03/2023	16,916	
	30/09/2021	USD	347.63	30/09/2022	36,759		
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	307.96	30/09/2021	61,163		
	30/09/2022	EUR	298.45	Capitalisation P Hedged (i) (EUR)	31/03/2023	44,789	
	30/09/2021	EUR	322.80	30/09/2022	49,277		
Capitalisation R Hedged (i) (EUR)	31/03/2023	EUR	278.80	30/09/2021	76,369		
	30/09/2022	EUR	269.52	Capitalisation R Hedged (i) (EUR)	31/03/2023	8,594	
	30/09/2021	EUR	290.09	30/09/2022	918		
Capitalisation X (EUR)	31/03/2023	EUR	466.53	30/09/2021	1,409		
	30/09/2022	EUR	495.07	Capitalisation X (EUR)	31/03/2023	115,795	
	30/09/2021	EUR	445.57	30/09/2022	120,281		
Capitalisation X (USD)	31/03/2023	USD	346.58	30/09/2021	29,409		
	30/09/2022	USD	331.63	Capitalisation X (USD)	31/03/2023	12,204	
	30/09/2021	USD	353.09	30/09/2022	11,968		
Capitalisation Zz Hedged (i) (EUR)	31/03/2023	EUR	6,252.64	30/09/2021	3,256		
	30/09/2022	EUR	6,019.82				
	30/09/2021	EUR	6,419.24				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Alternative Beta

(Denominado en USD)

**Estadísticas (continuación)****Número de acciones**

Capitalisation Zz Hedged (i) (EUR)	31/03/2023	493
	30/09/2022	879
	30/09/2021	927
Distribution I Hedged (i) (GBP)	31/03/2023	-
	30/09/2022	-
	30/09/2021	0.12
Distribution I (HY) Hedged (i) (JPY)	31/03/2023	119,582
	30/09/2022	119,687
	30/09/2021	-

**Gastos corrientes en %\***

Capitalisation I (USD)	31/03/2023	0.71%
Capitalisation I Hedged (i) (CHF)	31/03/2023	0.73%
Capitalisation I Hedged (i) (EUR)	31/03/2023	0.73%
Capitalisation I Hedged (i) (GBP)	31/03/2023	0.73%
Capitalisation I Hedged (i) (PLN)	31/03/2023	0.73%
Capitalisation N Hedged (i) (EUR)	31/03/2023	0.87%
Capitalisation P (EUR)	31/03/2023	1.35%
Capitalisation P (USD)	31/03/2023	1.35%
Capitalisation P Hedged (i) (EUR)	31/03/2023	1.37%
Capitalisation R Hedged (i) (EUR)	31/03/2023	0.87%
Capitalisation X (EUR)	31/03/2023	1.65%
Capitalisation X (USD)	31/03/2023	1.65%
Capitalisation Zz Hedged (i) (EUR)	31/03/2023	0.01%
Distribution I (HY) Hedged (i) (JPY)	31/03/2023	0.73%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(111.90%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Alternative Beta

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>209,470,629.99</b>
Obligaciones y otros instrumentos de deuda		72,072.66
Instrumentos del mercado monetario		209,398,557.33
<b>Total instrumentos financieros derivados</b>	2	<b>8,606,205.13</b>
Swaps de materias primas		417,865.21
Swaps de rendimiento total		390,250.06
Contratos a plazo sobre divisas		4,077,969.39
Futuros		3,720,120.47
<b>Efectivo en bancos</b>		<b>121,214,024.73</b>
<b>Cuenta de depósito de garantía</b>		<b>18,100,218.07</b>
<b>Otros activos</b>	4, 12	<b>42,915,005.95</b>
<b>Total activos</b>		<b>400,306,083.87</b>
<b>Pasivos corrientes</b>	4, 12	<b>(45,428,926.80)</b>
<b>Total pasivo</b>		<b>(45,428,926.80)</b>
<b>Activos netos al final del período</b>		<b>354,877,157.07</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Alternative Beta

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL			
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Canadá</b>							
					13,500,000	TORONTO-DOMINION BANK/THE ZCP 15/05/2023	USD	13,421,921.54	3.78			
								<b>13,421,921.54</b>	<b>3.78</b>			
								<b>209,398,557.33</b>	<b>59.01</b>			
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Total cartera de títulos</b>							
<b>Estados Unidos</b>					<b>209,470,629.99 59.03</b>							
10,000	UNITED STATES TREASURY NOTE/BOND 2.500% 15/02/2045	USD	7,976.56	0.00	<b>Instrumentos financieros derivados a 31/03/2023</b>							
10,000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	9,112.50	0.01	Cantidad	Denomina- ción	Fecha de venci- miento	Divisa	Nocional	Pérdidas o ganancias no realizadas en USD		
10,000	UNITED STATES TREASURY NOTE/BOND 5.250% 15/02/2029	USD	10,835.94	0.01	<b>Swaps de materias primas</b>							
10,000	UNITED STATES TREASURY NOTE/BOND 5.250% 15/11/2028	USD	10,810.16	0.00	80,014	MSCI EMERGING NET TOTAL RETURN USD INDEX	09/06/2023	USD	(39,822,487.72)	606,986.20		
10,000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	11,410.94	0.00	193,831	COMMODITY ENHANCED CURVE INDEX	08/06/2023	USD	(19,890,158.06)	(189,120.99)		
10,000	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	11,032.81	0.00	<b>417,865.21</b>							
10,000	UNITED STATES TREASURY NOTE/BOND 6.750% 15/08/2026	USD	10,893.75	0.00	Cantidad	Denomina- ción	Fecha de venci- miento	Divisa	Nocional	Pérdidas o ganancias no realizadas en USD		
				<b>72,072.66</b>	<b>0.02</b>	<b>Swaps de rendimiento total</b>						
				<b>72,072.66</b>	<b>0.02</b>	7,222,354	TRS MSCI EMERGING NET TOTAL RETURN USD INDEX	09/06/2023	USD	13,864.00	217,151.83	
<b>Instrumentos del mercado monetario</b>												
<b>Estados Unidos</b>												
15,000,000	UNITED STATES TREASURY BILL ZCP 16/05/2023	USD	14,916,848.55	4.20	7,147	TRS MSCI EMERGING NET TOTAL RETURN USD INDEX	09/06/2023	USD	3,522,205.98	89,030.18		
7,000,000	UNITED STATES TREASURY BILL ZCP 18/05/2023	USD	6,959,296.68	1.96	11,082	TRS MSCI EMERGING NET TOTAL RETURN USD INDEX	09/06/2023	USD	5,515,444.91	84,068.05		
43,000,000	UNITED STATES TREASURY BILL ZCP 25/05/2023	USD	42,712,985.32	12.04	<b>390,250.06</b>							
				<b>64,589,130.55</b>	<b>18.20</b>	<b>Contratos a plazo sobre divisas</b>						
<b>Gran Bretaña</b>												
15,000,000	MUFG BANK LTD ZCP 13/06/2023	USD	14,848,876.05	4.19	153,707,211.41	EUR	164,488,259.62	USD	19/04/2023	164,488,259.62	2,646,018.27	
15,000,000	UBS AG ZCP 25/04/2023	USD	14,952,398.40	4.22	44,350,771.44	CHF	47,508,400.20	USD	19/04/2023	47,508,400.20	1,117,619.52	
				<b>29,801,274.45</b>	<b>8.41</b>	8,338,354.56	GBP	10,022,318.06	USD	19/04/2023	10,022,318.06	290,828.80
<b>Francia</b>												
15,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ZCP 04/12/2023	USD	14,498,702.40	4.08	1,218,417,683.00	JPY	9,009,899.23	USD	19/04/2023	9,009,899.23	166,494.64	
15,000,000	FS SOCIETE GENERALE ZCP 15/11/2023	USD	14,508,942.60	4.09	3,041,788.55	PLN	692,740.42	USD	19/04/2023	692,740.42	12,695.91	
				<b>29,007,645.00</b>	<b>8.17</b>	161,664.45	USD	148,139.33	EUR	04/04/2023	161,664.45	718.49
<b>Países Bajos</b>												
15,000,000	COOPERATIEVE RABOBANK UA ZCP 06/12/2023	USD	14,465,026.20	4.08	26,314.48	EUR	28,501.22	USD	03/04/2023	28,501.22	88.14	
13,500,000	ING BANK NV ZCP 15/05/2023	USD	13,423,789.94	3.78	34,745.73	USD	28,063.75	GBP	04/04/2023	34,745.73	46.30	
				<b>27,888,816.14</b>	<b>7.86</b>	320.53	EUR	349.79	USD	04/04/2023	349.79	(1.55)
<b>Noruega</b>												
15,500,000	DNB BANK ASA ZCP 19/04/2023	USD	15,466,405.15	4.36	3,664.95	USD	16,097.60	PLN	19/04/2023	3,664.95	(68.32)	
<b>Bélgica</b>												
15,000,000	KBC BANK NV ZCP 25/04/2023	USD	14,956,133.85	4.21	14,766.13	USD	13,577.46	CHF	03/04/2023	14,766.13	(96.18)	
<b>Jersey</b>												
15,000,000	THE ROYAL BANK OF SCOTLAND INTERNATIONAL ZCP 05/03/2024	USD	14,267,230.65	4.02	773,380.29	USD	104,050,737.00	JPY	19/04/2023	773,380.29	(10,267.68)	
				<b>14,267,230.65</b>	<b>4.02</b>							

(1) Certificado de depósito a corto plazo.

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Alternative Beta

(Denominado en USD)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD
496,683.78 USD	411,071.48 GBP	19/04/2023	496,683.78	(11,742.73)
2,309,113.28 USD	2,132,246.93 CHF	19/04/2023	2,309,113.28	(28,674.27)
7,670,801.10 USD	7,151,751.10 EUR	19/04/2023	7,670,801.10	(105,689.95)
			<b>243,215,288.25</b>	<b>4,077,969.39</b>

Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
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### Futuros sobre índices de acciones

(6)	CBOE VIX FUTURE 17/05/2023	USD	132,771.00	9,849.00
(18)	CBOE VIX FUTURE 19/04/2023	USD	373,755.60	47,944.40
709	E-MINI RUSSELL 2000 16/06/2023	USD	64,288,575.00	774,237.50
367	EURO STOXX 50 16/06/2023	EUR	16,989,763.54	784,716.22
(267)	FTSE 100 INDEX FUTURE 16/06/2023	GBP	25,218,793.91	(327,062.02)
150	NASDAQ 100 E-MINI 16/06/2023	USD	39,905,250.00	3,710,323.75
(88)	NIKKEI 225 (SGX) 08/06/2023	JPY	9,271,770.98	(24,100.23)
(47)	S&P500 EMINI FUTURE 16/06/2023	USD	9,723,712.50	(580,173.77)
			<b>165,904,392.53</b>	<b>4,395,734.85</b>

### Futuro sobre tipos de interés

(425)	US 10YR NOTE (CBT) 21/06/2023	USD	48,841,796.88	(1,427,734.38)
			<b>48,841,796.88</b>	<b>(1,427,734.38)</b>

### Futuros sobre divisas

(248)	DOLLAR INDEX 16/06/2023	USD	25,342,128.00	752,120.00
			<b>25,342,128.00</b>	<b>752,120.00</b>

**Total instrumentos financieros derivados** **8,606,205.13**

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>209,470,629.99</b>	<b>59.03</b>
<b>Total instrumentos financieros derivados</b>	<b>8,606,205.13</b>	<b>2.43</b>
<b>Efectivo en bancos</b>	<b>121,214,024.73</b>	<b>34.16</b>
<b>Otros activos y pasivos</b>	<b>15,586,297.22</b>	<b>4.38</b>
<b>Total activos netos</b>	<b>354,877,157.07</b>	<b>100.00</b>

(1) Certificado de depósito a corto plazo.

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Asia Equity Growth &amp; Income

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	115,829,202.83	<b>Número de acciones</b>				
	30/09/2022	EUR	106,445,960.51					
	30/09/2021	EUR	199,523,440.80					
<b>Valor liquidativo por acción**</b>				Capitalisation N (EUR)	31/03/2023	509,931		
					30/09/2022	515,367		
					30/09/2021	492,313		
Capitalisation I (EUR)	31/03/2023	EUR	10,937.52	Capitalisation O (USD)	31/03/2023	1,456		
	30/09/2022	EUR	10,944.69		30/09/2022	1,552		
	30/09/2021	EUR	14,074.79		30/09/2021	1,732		
Capitalisation N (EUR)	31/03/2023	EUR	34.70	Capitalisation P (EUR)	31/03/2023	1,177		
	30/09/2022	EUR	34.76		30/09/2022	1,264		
	30/09/2021	EUR	44.79		30/09/2021	1,299		
Capitalisation O (USD)	31/03/2023	USD	1,130.72	Capitalisation P (USD)	31/03/2023	35,475		
	30/09/2022	USD	1,020.19		30/09/2022	36,805		
	30/09/2021	USD	1,551.88		30/09/2021	48,130		
Capitalisation P (EUR)	31/03/2023	EUR	398.08	Capitalisation X (USD)	31/03/2023	7,293		
	30/09/2022	EUR	400.41		30/09/2022	6,886		
	30/09/2021	EUR	520.30		30/09/2021	6,537		
Capitalisation P (USD)	31/03/2023	USD	1,071.04	Distribution P (USD)	31/03/2023	4,210		
	30/09/2022	USD	971.41		30/09/2022	4,243		
	30/09/2021	USD	1,493.30		30/09/2021	5,044		
Capitalisation X (USD)	31/03/2023	USD	964.83	Distribution R (USD)	31/03/2023	3,456		
	30/09/2022	USD	877.26		30/09/2022	3,586		
	30/09/2021	USD	1,355.26		30/09/2021	3,863		
Distribution P (USD)	31/03/2023	USD	410.65	Distribution X (M) (USD)	31/03/2023	154,175		
	30/09/2022	USD	413.02		30/09/2022	139,431		
	30/09/2021	USD	687.96		30/09/2021	168,218		
Distribution R (USD)	31/03/2023	USD	146.63	Distribution X (M) Hedged (ii) (AUD)	31/03/2023	49,776		
	30/09/2022	USD	146.82		30/09/2022	46,645		
	30/09/2021	USD	242.60		30/09/2021	41,772		
Distribution X (M) (USD)	31/03/2023	USD	139.17	Distribution Y (M) (USD)	31/03/2023	55,572		
	30/09/2022	USD	134.47		30/09/2022	55,404		
	30/09/2021	USD	226.79		30/09/2021	79,052		
Distribution X (M) Hedged (ii) (AUD)	31/03/2023	AUD	141.36	<b>Dividendo</b>				
	30/09/2022	AUD	141.08		Distribution P (USD)	14/12/2022	USD	43.85
	30/09/2021	AUD	224.51		Distribution R (USD)	14/12/2022	USD	15.51
Distribution Y (M) (USD)	31/03/2023	USD	139.61	Distribution X (M) (USD)	02/03/2023	USD	1.40	
	30/09/2022	USD	135.98	Distribution X (M) (USD)	02/02/2023	USD	1.40	
	30/09/2021	USD	232.42	Distribution X (M) (USD)	04/01/2023	USD	1.40	
<b>Número de acciones</b>				Distribution X (M) (USD)	02/12/2022	USD	1.40	
	31/03/2023		1,115					
	30/09/2022		1,141					
Capitalisation I (EUR)	30/09/2021		1,352					

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Asia Equity Growth & Income

(Denominado en USD)

<b>Estadísticas (continuación)</b>			<b>Índice de rotación de la cartera en %*</b>	<b>31/03/2023</b>	<b>118.56%</b>
Distribution X (M) (USD)	02/11/2022	USD	1.40		
Distribution X (M) (USD)	04/10/2022	USD	1.40		
Distribution X (M) Hedged (ii) (AUD)	02/03/2023	AUD	1.47		
Distribution X (M) Hedged (ii) (AUD)	02/02/2023	AUD	1.47		
Distribution X (M) Hedged (ii) (AUD)	04/01/2023	AUD	1.47		
Distribution X (M) Hedged (ii) (AUD)	02/12/2022	AUD	1.47		
Distribution X (M) Hedged (ii) (AUD)	02/11/2022	AUD	1.47		
Distribution X (M) Hedged (ii) (AUD)	04/10/2022	AUD	1.47		
Distribution Y (M) (USD)	02/03/2023	USD	1.48		
Distribution Y (M) (USD)	02/02/2023	USD	1.48		
Distribution Y (M) (USD)	04/01/2023	USD	1.48		
Distribution Y (M) (USD)	02/12/2022	USD	1.48		
Distribution Y (M) (USD)	02/11/2022	USD	1.48		
Distribution Y (M) (USD)	04/10/2022	USD	1.48		
<b>Gastos corrientes en %*</b>					
Capitalisation I (EUR)	31/03/2023		0.86%		
Capitalisation N (EUR)	31/03/2023		1.05%		
Capitalisation O (USD)	31/03/2023		0.85%		
Capitalisation P (EUR)	31/03/2023		1.90%		
Capitalisation P (USD)	31/03/2023		1.90%		
Capitalisation X (USD)	31/03/2023		2.40%		
Distribution P (USD)	31/03/2023		1.90%		
Distribution R (USD)	31/03/2023		1.15%		
Distribution X (M) (USD)	31/03/2023		2.40%		
Distribution X (M) Hedged (ii) (AUD)	31/03/2023		2.42%		
Distribution Y (M) (USD)	31/03/2023		3.40%		

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Asia Equity Growth & Income

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>113,242,496.32</b>
Acciones		113,242,496.32
<b>Efectivo en bancos</b>		<b>3,909,372.86</b>
<b>Cuenta de depósito de garantía</b>		<b>24,811.19</b>
<b>Otros activos</b>	4, 12	<b>2,004,780.69</b>
<b>Total activos</b>		<b>119,181,461.06</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,832,766.21)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(519,492.02)</b>
Contratos a plazo sobre divisas		(41,060.31)
Opciones		(478,431.71)
<b>Total pasivo</b>		<b>(3,352,258.23)</b>
<b>Activos netos al final del período</b>		<b>115,829,202.83</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Asia Equity Growth & Income

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					140,000	MAHINDRA & MAHINDRA LTD	INR	1,980,271.61	1.71	
					100,000	SBI LIFE INSURANCE CO LTD	INR	1,342,306.45	1.16	
					200,000	SUN PHARMACEUTICAL INDUSTRIES LTD	INR	2,395,836.74	2.07	
								<b>14,684,822.66</b>	<b>12.68</b>	
<b>Acciones</b>					<b>Corea del Sur</b>					
<b>Islas Caimán</b>					4,500	LG CHEM LTD	KRW	2,470,548.52	2.13	
15,000	AIRTAC INTERNATIONAL GROUP	TWD	585,070.39	0.51	2,000	LG HOUSEHOLD & HEALTH CARE LTD	KRW	924,421.78	0.80	
330,000	ALIBABA GROUP HOLDING LTD	HKD	4,191,217.68	3.62	113,000	SAMSUNG ELECTRONICS CO LTD	KRW	5,569,692.68	4.82	
15,000	ALIBABA GROUP HOLDING LTD - ADR	USD	1,532,700.00	1.32	18,000	SAMSUNG ELECTRONICS CO LTD - PREF	KRW	746,231.67	0.64	
12,000	BAIDU INC - ADR	USD	1,811,040.00	1.56	4,500	SAMSUNG SDI CO LTD	KRW	2,551,866.88	2.20	
840,000	CHINA RESOURCES LAND LTD	HKD	3,832,382.31	3.31	45,000	SHINHAN FINANCIAL GROUP CO LTD	KRW	1,222,542.47	1.06	
10,000	H WORLD GROUP LTD - ADR	USD	489,800.00	0.42	15,000	SK HYNIX INC	KRW	1,024,363.73	0.88	
45,000	HESAI GROUP	USD	696,150.00	0.60				<b>14,509,667.73</b>	<b>12.53</b>	
46,371	JD.COM INC - A	HKD	1,005,144.33	0.87	<b>Hong Kong</b>					
250,000	KUAISHOU TECHNOLOGY - B	HKD	1,927,463.52	1.66	230,000	AIA GROUP LTD	HKD	2,421,942.67	2.09	
555,000	LONGFOR GROUP HOLDINGS LTD	HKD	1,568,368.30	1.35	210,000	GALAXY ENTERTAINMENT GROUP LTD	HKD	1,405,756.39	1.21	
104,600	MEITUAN - B	HKD	1,922,989.83	1.66	455,000	HENDERSON LAND DEVELOPMENT CO LTD	HKD	1,573,691.63	1.36	
50,000	NETEASE INC	HKD	881,762.25	0.76	35,000	HONG KONG EXCHANGES & CLEARING LTD	HKD	1,559,161.48	1.35	
22,000	PDD HOLDINGS INC - ADR	USD	1,669,800.00	1.44	60,000	SUN HUNG KAI PROPERTIES LTD	HKD	841,537.55	0.73	
161,000	TENCENT HOLDINGS LTD	HKD	7,908,973.46	6.83				<b>7,802,089.72</b>	<b>6.74</b>	
			<b>30,022,862.07</b>	<b>25.91</b>	<b>Tailandia</b>					
<b>Taiwán</b>					785,000	AIRPORTS OF THAILAND PCL	THB	1,631,178.44	1.41	
55,000	DELTA ELECTRONICS INC	TWD	545,317.91	0.47				<b>1,631,178.44</b>	<b>1.41</b>	
10,000	EMEMORY TECHNOLOGY INC	TWD	614,910.01	0.53	<b>Indonesia</b>					
385,000	GIGABYTE TECHNOLOGY CO LTD	TWD	1,695,341.20	1.46	15,875,000	MITRA ADIPERKASA TBK PT	IDR	1,602,472.02	1.38	
70,000	GLOBALWAFERS CO LTD	TWD	1,195,755.65	1.03				<b>1,602,472.02</b>	<b>1.38</b>	
55,000	LOTES CO LTD	TWD	1,664,810.48	1.44				<b>113,242,496.32</b>	<b>97.77</b>	
55,000	MEDIATEK INC	TWD	1,426,838.45	1.23	<b>Total cartera de títulos</b>					
80,000	NOVATEK MICROELECTRONICS CORP	TWD	1,135,367.78	0.98				<b>113,242,496.32</b>	<b>97.77</b>	
255,000	NUVOTON TECHNOLOGY CORP	TWD	1,259,298.47	1.09	<b>Instrumentos financieros derivados a 31/03/2023</b>					
1,882,000	QUANTA COMPUTER INC	TWD	5,517,080.08	4.77	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD		
454,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	7,981,033.16	6.89						
820,000	UNI-PRESIDENT ENTERPRISES CORP	TWD	1,937,123.27	1.67	<b>Contratos a plazo sobre divisas</b>					
255,000	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	813,469.01	0.70	202,157,693.00	IDR	19,780.28 AUD	20/04/2023	13,115.51	263.92
50,000	WIWYNN CORP	TWD	1,859,658.53	1.61	54,984.04	SGD	61,521.52 AUD	19/04/2023	40,980.03	148.61
			<b>27,646,004.00</b>	<b>23.87</b>	7,311.33	EUR	11,808.80 AUD	19/04/2023	7,890.02	36.80
<b>China</b>					784,338.43	THB	34,356.43 AUD	19/04/2023	22,594.92	(48.02)
55,000	CHINA TOURISM GROUP DUTY FREE CORP LTD - H	HKD	1,360,784.87	1.17	13,479.14	AUD	8,371.60 EUR	19/04/2023	9,049.95	(70.38)
555,000	CITIC SECURITIES CO LTD - H	HKD	1,185,872.80	1.02	311,390.10	CNY	67,912.28 AUD	19/04/2023	44,678.27	(98.20)
24,100	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	1,425,022.92	1.23	6,532,704.13	INR	118,794.61 AUD	20/04/2023	79,306.00	(178.53)
630,000	COSCO SHIPPING ENERGY TRANSPORTATION CO LTD - H	HKD	652,960.72	0.57	126,944,827.00	KRW	145,980.77 AUD	20/04/2023	96,822.53	(373.12)
41,400	ECOVACS ROBOTICS CO LTD - A	CNH	497,187.81	0.43	511,215.53	USD	763,445.26 AUD	19/04/2023	511,215.53	(377.91)
1,335,000	GF SECURITIES CO LTD - H	HKD	1,891,982.04	1.64	1,889,514.00	TWD	93,326.85 AUD	20/04/2023	61,370.77	(569.94)
5,430,000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	2,889,752.35	2.50	61,156.97	AUD	55,437.44 SGD	19/04/2023	41,241.20	(734.08)
247,200	MIDEA GROUP CO LTD - A	CNH	1,935,164.88	1.67						
261,700	VENUSTECH GROUP INC - A	CNH	1,267,719.87	1.09						
49,600	WULIANGYE YIBIN CO LTD - A	CNH	1,421,418.45	1.23						
138,364	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD - A	CNH	815,532.97	0.70						
			<b>15,343,399.68</b>	<b>13.25</b>						
<b>India</b>										
45,000	APOLLO HOSPITALS ENTERPRISE LTD	INR	2,366,265.62	2.04						
165,000	AXIS BANK LTD	INR	1,728,999.74	1.49						
105,000	DABUR INDIA LTD	INR	696,956.33	0.60						
40,000	HDFC BANK LTD	INR	784,682.13	0.68						
106,000	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	3,389,504.04	2.93						

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Asia Equity Growth &amp; Income

(Denominado en USD)

**Instrumentos financieros derivados a 31/03/2023  
(continuación)**

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
132,450.35 AUD	3,091,358.51 THB	19/04/2023	89,290.69	(1,794.69)
1,042,911.11 AUD	913,024,776.00 KRW	20/04/2023	704,635.37	(2,024.70)
121,090.78 AUD	1,246,609,823.00 IDR	20/04/2023	81,746.89	(2,220.37)
511,351.37 AUD	2,366,198.07 CNY	19/04/2023	344,652.24	(2,404.69)
1,329,857.80 AUD	894,239.39 USD	19/04/2023	894,239.39	(3,086.40)
2,142,627.31 HKD	412,495.10 AUD	19/04/2023	272,956.26	(3,241.07)
1,676,890.91 AUD	34,376,601.00 TWD	20/04/2023	1,132,791.81	(3,729.15)
982,498.20 AUD	54,642,962.95 INR	20/04/2023	663,162.96	(5,986.86)
2,830,928.86 AUD	14,993,473.84 HKD	19/04/2023	1,907,368.93	(14,571.53)
			<b>7,019,109.27</b>	<b>(41,060.31)</b>
<b>Cantidad</b>	<b>Denomina- ción</b>	<b>Divisa</b>	<b>Compromisos en USD</b>	<b>Valor de mercado en USD</b>
<b>Opciones</b>				
(13,426)	CALL TAIWAN STOCK WEIGHTED INDEX 13/04/2023 15654.63	TWD	213,044,573.56	(130,898.20)
(12,174)	CALL TAIWAN STOCK WEIGHTED INDEX 01/05/2023 15449.87	TWD	193,177,762.44	(150,560.85)
(35,395,090)	CALL KOREA STOCK KOSPI 200 INDEX 13/04/2023 316.52	KRW	11,398,280,832.70	(196,972.66)
			<b>11,804,503,168.70</b>	<b>(478,431.71)</b>
<b>Total instrumentos financieros derivados</b>				<b>(519,492.02)</b>

## Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>113,242,496.32</b>	<b>97.77</b>
<b>Total instrumentos financieros derivados</b>	<b>(519,492.02)</b>	<b>(0.45)</b>
<b>Efectivo en bancos</b>	<b>3,909,372.86</b>	<b>3.38</b>
<b>Otros activos y pasivos</b>	<b>(803,174.33)</b>	<b>(0.70)</b>
<b>Total activos netos</b>	<b>115,829,202.83</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Asia High Yield (Former NN)

(Denominado en USD)

## Estadísticas

Patrimonio neto				Número de acciones			
	31/03/2023	USD	88,758,525.69				
	30/09/2022	USD	99,357,484.98				
	30/09/2021	USD	249,371,883.08	Capitalisation I Hedged (i) (EUR)	31/03/2023		3,531
					30/09/2022		4,172
					30/09/2021		4,476
Valor liquidativo por acción**							
Capitalisation I (USD)	31/03/2023	USD	5,192.33	Capitalisation P (USD)	31/03/2023		41,691
	30/09/2022	USD	4,287.81		30/09/2022		50,895
	30/09/2021	USD	6,611.71		30/09/2021		95,252
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	4,019.06	Capitalisation P Hedged (i) (EUR)	31/03/2023		64
	30/09/2022	EUR	3,364.43		30/09/2022		54
	30/09/2021	EUR	5,281.96		30/09/2021		905
Capitalisation P (USD)	31/03/2023	USD	209.54	Capitalisation U (USD)	31/03/2023		-
	30/09/2022	USD	173.40		30/09/2022		13
	30/09/2021	USD	268.50		30/09/2021		41
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	214.11	Distribution I (M) (USD)	31/03/2023		754
	30/09/2022	EUR	179.89		30/09/2022		754
	30/09/2021	EUR	283.51		30/09/2021		1,755
Capitalisation U (USD)	31/03/2023	USD	-	Distribution P (M) (USD)	31/03/2023		51,257
	30/09/2022	USD	3,179.34		30/09/2022		61,247
	30/09/2021	USD	4,886.10		30/09/2021		96,148
Distribution I (M) (USD)	31/03/2023	USD	2,889.87	Distribution P (M) Hedged (i) (AUD)	31/03/2023		23,658
	30/09/2022	USD	2,527.96		30/09/2022		24,457
	30/09/2021	USD	4,304.09		30/09/2021		27,135
Distribution P (M) (USD)	31/03/2023	USD	140.78	Distribution P (M) Hedged (i) (EUR)	31/03/2023		16,924
	30/09/2022	USD	123.08		30/09/2022		21,246
	30/09/2021	USD	209.26		30/09/2021		17,764
Distribution P (M) Hedged (i) (AUD)	31/03/2023	AUD	192.66	Distribution P (M) Hedged (i) (SGD)	31/03/2023		49,621
	30/09/2022	AUD	169.49		30/09/2022		52,414
	30/09/2021	AUD	290.19		30/09/2021		62,704
Distribution P (M) Hedged (i) (EUR)	31/03/2023	EUR	136.16	Distribution U (M) (USD)	31/03/2023		254
	30/09/2022	EUR	120.74		30/09/2022		507
	30/09/2021	EUR	208.83		30/09/2021		712
Distribution P (M) Hedged (i) (SGD)	31/03/2023	SGD	195.90				
	30/09/2022	SGD	171.70				
	30/09/2021	SGD	291.60				
Distribution U (M) (USD)	31/03/2023	USD	2,895.75				
	30/09/2022	USD	2,534.51				
	30/09/2021	USD	4,320.64				
Número de acciones							
Capitalisation I (USD)	31/03/2023		8,011	Distribution I (M) (USD)	02/03/2023	USD	26.39
	30/09/2022		12,722	Distribution I (M) (USD)	02/02/2023	USD	26.39
	30/09/2021		21,431	Distribution I (M) (USD)	03/01/2023	USD	26.39
				Distribution I (M) (USD)	02/12/2022	USD	26.14
				Distribution I (M) (USD)	02/11/2022	USD	26.14
				Distribution I (M) (USD)	04/10/2022	USD	26.14

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Asia High Yield (Former NN)

(Denominado en USD)

## Estadísticas (continuación)

Distribution P (M) (USD)	02/03/2023	USD	1.23	Distribution U (M) (USD)	02/11/2022	USD	27.26
Distribution P (M) (USD)	02/02/2023	USD	1.23	Distribution U (M) (USD)	04/10/2022	USD	27.26
Distribution P (M) (USD)	03/01/2023	USD	1.23				
Distribution P (M) (USD)	02/12/2022	USD	1.21	<b>Gastos corrientes en %*</b>			
Distribution P (M) (USD)	02/11/2022	USD	1.21	Capitalisation I (USD)	31/03/2023		0.88%
Distribution P (M) (USD)	04/10/2022	USD	1.21	Capitalisation I Hedged (i) (EUR)	31/03/2023		0.90%
Distribution P (M) Hedged (i) (AUD)	02/03/2023	AUD	1.69	Capitalisation P (USD)	31/03/2023		1.29%
Distribution P (M) Hedged (i) (AUD)	02/02/2023	AUD	1.69	Capitalisation P Hedged (i) (EUR)	31/03/2023		1.32%
Distribution P (M) Hedged (i) (AUD)	03/01/2023	AUD	1.69	Distribution I (M) (USD)	31/03/2023		0.88%
Distribution P (M) Hedged (i) (AUD)	02/12/2022	AUD	1.67	Distribution P (M) (USD)	31/03/2023		1.30%
Distribution P (M) Hedged (i) (AUD)	02/11/2022	AUD	1.67	Distribution P (M) Hedged (i) (AUD)	31/03/2023		1.32%
Distribution P (M) Hedged (i) (AUD)	04/10/2022	AUD	1.67	Distribution P (M) Hedged (i) (EUR)	31/03/2023		1.32%
Distribution P (M) Hedged (i) (EUR)	02/03/2023	EUR	1.21	Distribution P (M) Hedged (i) (SGD)	31/03/2023		1.32%
Distribution P (M) Hedged (i) (EUR)	02/02/2023	EUR	1.21	Distribution U (M) (USD)	31/03/2023		0.55%
Distribution P (M) Hedged (i) (EUR)	03/01/2023	EUR	1.21	<b>Índice de rotación de la cartera en %*</b>	31/03/2023		19.93%
Distribution P (M) Hedged (i) (EUR)	02/12/2022	EUR	1.20				
Distribution P (M) Hedged (i) (EUR)	02/11/2022	EUR	1.20				
Distribution P (M) Hedged (i) (EUR)	04/10/2022	EUR	1.20				
Distribution P (M) Hedged (i) (SGD)	02/03/2023	SGD	1.71				
Distribution P (M) Hedged (i) (SGD)	02/02/2023	SGD	1.71				
Distribution P (M) Hedged (i) (SGD)	03/01/2023	SGD	1.71				
Distribution P (M) Hedged (i) (SGD)	02/12/2022	SGD	1.68				
Distribution P (M) Hedged (i) (SGD)	02/11/2022	SGD	1.68				
Distribution P (M) Hedged (i) (SGD)	04/10/2022	SGD	1.68				
Distribution U (M) (USD)	02/03/2023	USD	27.38				
Distribution U (M) (USD)	02/02/2023	USD	27.38				
Distribution U (M) (USD)	03/01/2023	USD	27.38				
Distribution U (M) (USD)	02/12/2022	USD	27.26				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Asia High Yield (Former NN)

(Denominado en USD)

Estados financieros

### Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>82,409,250.02</b>
Obligaciones y otros instrumentos de deuda		82,409,250.02
<b>Total instrumentos financieros derivados</b>	2	<b>314,929.15</b>
Contratos a plazo sobre divisas		314,929.15
<b>Efectivo en bancos</b>		<b>7,459,873.45</b>
<b>Otros activos</b>	4, 12	<b>2,560,847.00</b>
<b>Total activos</b>		<b>92,744,899.62</b>
<b>Pasivos corrientes</b>	4, 12	<b>(3,986,373.93)</b>
<b>Total pasivo</b>		<b>(3,986,373.93)</b>
<b>Activos netos al final del período</b>		<b>88,758,525.69</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Asia High Yield (Former NN)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					2,750,000	FORTUNE STAR BVI LTD 5.000% 18/05/2026	USD	1,959,187.70	2.21
					2,300,000	NEW METRO GLOBAL LTD 4.500% 02/05/2026	USD	1,446,899.82	1.63
					350,000	NEW METRO GLOBAL LTD 4.625% 15/10/2025	USD	234,306.15	0.26
					750,000	NWD FINANCE (BVI) LTD FRN PERP	USD	563,049.17	0.63
					3,970,000	RKPF OVERSEAS 2020 A LTD 5.200% 12/01/2026	USD	2,866,219.07	3.23
					500,000	SINO-OCEAN LAND TREASURE IV LTD 2.700% 13/01/2025	USD	264,755.63	0.30
					300,000	SINO-OCEAN LAND TREASURE IV LTD 3.250% 05/05/2026	USD	143,533.87	0.16
					843,000	SINO-OCEAN LAND TREASURE IV LTD 4.750% 14/01/2030	USD	344,521.56	0.39
					1,783,760	STAR ENERGY GEOTHERMAL WAYANG WINDU LTD 6.750% 24/04/2033	USD	1,745,159.66	1.97
					200,000	STUDIO CITY CO LTD 7.000% 15/02/2027	USD	188,523.47	0.21
					1,100,000	STUDIO CITY FINANCE LTD 5.000% 15/01/2029	USD	831,205.72	0.94
					2,300,000	STUDIO CITY FINANCE LTD 6.500% 15/01/2028	USD	1,933,011.63	2.18
								<b>15,347,943.85</b>	<b>17.29</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>India</b>				
<b>Islas Caimán</b>					600,000	ADANI ELECTRICITY MUMBAI LTD 3.867% 22/07/2031	USD	415,935.33	0.47
950,000	AGILE GROUP HOLDINGS LTD FRN PERP	USD	327,278.74	0.37	750,000	ADANI GREEN ENERGY LTD 4.375% 08/09/2024	USD	645,881.69	0.73
2,150,000	AGILE GROUP HOLDINGS LTD FRN PERP	USD	854,408.88	0.96	600,000	ADANI GREEN ENERGY UP LTD / PRAYATNA DEVELOPERS PVT LTD / PARAMPUJYA SOLAR ENERGY 6.250% 10/12/2024	USD	564,614.25	0.64
1,150,000	CENTRAL CHINA REAL ESTATE LTD 7.250% 13/08/2024	USD	243,503.60	0.27	1,355,625	ADANI RENEWABLE ENERGY RJ LTD/KODANGAL SOLAR PARKS PVT LTD/WARDHA SOLAR MAHARASH 4.625% 15/10/2039 E	USD	950,688.33	1.07
250,000	CHINA AOYUAN GROUP LTD ZCP 21/06/2024	USD	22,553.32	0.03	1,000,000	DELHI INTERNATIONAL AIRPORT LTD 6.450% 04/06/2029	USD	914,767.41	1.03
1,500,000	CHINA AOYUAN GROUP LTD 5.880% 01/03/2027	USD	137,591.97	0.16	500,000	HDFC BANK LTD FRN PERP	USD	419,925.09	0.47
1,000,000	CHINA AOYUAN GROUP LTD 5.980% 18/08/2025	USD	92,670.91	0.10	800,000	IIFL FINANCE LTD 5.875% 20/04/2023 EMTN	USD	792,304.70	0.89
1,000,000	CHINA AOYUAN GROUP LTD 6.200% 24/03/2026	USD	93,224.39	0.11	1,106,250	JSW HYDRO ENERGY LTD 4.125% 18/05/2031	USD	911,551.70	1.03
200,000	CHINA HONGQIAO GROUP LTD 6.250% 08/06/2024	USD	192,473.03	0.22	500,000	JSW STEEL LTD 3.950% 05/04/2027	USD	432,483.85	0.49
1,700,000	CHINA HONGQIAO GROUP LTD 7.375% 02/05/2023	USD	1,698,291.30	1.91	2,800,000	JSW STEEL LTD 5.050% 05/04/2032	USD	2,288,947.25	2.58
1,000,000	CHINA SCE GROUP HOLDINGS LTD 6.000% 04/02/2026	USD	415,041.45	0.47	200,000	JSW STEEL LTD 5.375% 04/04/2025	USD	193,404.08	0.22
400,000	CHINA SCE GROUP HOLDINGS LTD 7.000% 02/05/2025	USD	178,481.06	0.20	450,000	JSW STEEL LTD 5.950% 18/04/2024	USD	443,622.41	0.50
1,400,000	CHINA SCE GROUP HOLDINGS LTD 7.375% 09/04/2024	USD	942,026.39	1.06	1,200,000	RENEW POWER PVT LTD 5.875% 05/03/2027	USD	1,121,198.83	1.26
277,000	CHINDATA GROUP HOLDINGS LTD 10.500% 23/02/2026	USD	266,540.40	0.30	2,400,000	SHRIRAM FINANCE LTD 4.150% 18/07/2025 EMTN	USD	2,221,488.43	2.50
1,000,000	CIFI HOLDINGS GROUP CO LTD FRN PERP	USD	144,801.78	0.16				<b>12,316,813.35</b>	<b>13.88</b>
1,400,000	CIFI HOLDINGS GROUP CO LTD 6.000% 16/07/2025	USD	295,893.05	0.33	<b>Mauricio</b>				
400,000	CIFI HOLDINGS GROUP CO LTD 6.450% 07/11/2024	USD	84,188.66	0.09	2,000,000	CA MAGNUM HOLDINGS 5.375% 31/10/2026	USD	1,761,831.58	1.98
1,400,000	CIFI HOLDINGS GROUP CO LTD 6.550% 28/03/2024	USD	297,545.11	0.34	2,232,000	CLEAN RENEWABLE POWER MAURITIUS PTE LTD 4.250% 25/03/2027	USD	1,950,448.36	2.20
3,000,000	COUNTRY GARDEN HOLDINGS CO LTD 3.300% 12/01/2031	USD	1,380,671.52	1.57	200,000	GREENKO SOLAR MAURITIUS LTD 5.950% 29/07/2026	USD	187,237.54	0.21
200,000	COUNTRY GARDEN HOLDINGS CO LTD 4.200% 06/02/2026	USD	116,333.78	0.13	600,000	GREENKO SOLAR MAURITIUS LTD 5.950% 29/07/2026	USD	561,712.61	0.63
2,200,000	COUNTRY GARDEN HOLDINGS CO LTD 4.800% 06/08/2030	USD	1,076,150.83	1.21	2,312,000	NETWORK IZI LTD FRN PERP	USD	2,182,582.22	2.47
600,000	FANTASIA HOLDINGS GROUP CO LTD 10.875% 02/03/2024	USD	64,544.15	0.07				<b>6,643,812.31</b>	<b>7.49</b>
2,250,000	FANTASIA HOLDINGS GROUP CO LTD 10.875% 30/06/2023	USD	240,770.93	0.27	<b>Singapur</b>				
1,800,000	FANTASIA HOLDINGS GROUP CO LTD 9.250% 28/07/2023	USD	197,020.82	0.22	1,767,000	CONTINUUM ENERGY LEVANER PTE LTD 4.500% 09/02/2027	USD	1,564,042.66	1.76
1,400,000	FANTASIA HOLDINGS GROUP CO LTD 9.875% 19/10/2023	USD	153,548.56	0.17	1,100,000	GLOBAL PRIME CAPITAL PTE LTD 5.950% 23/01/2025	USD	1,061,257.27	1.20
500,000	HEALTH & HAPPINESS HGH INTERNATIONAL HOLDINGS LTD 5.625% 24/10/2024	USD	442,201.88	0.50	11,971	JGC VENTURES PTE LTD ZCP 30/06/2025	USD	2,424.13	0.00
2,550,000	KAISA GROUP HOLDINGS LTD 11.250% 16/04/2025	USD	318,921.46	0.36	277,751	JGC VENTURES PTE LTD 3.000% 30/06/2025	USD	94,752.10	0.11
1,000,000	KWG GROUP HOLDINGS LTD 7.400% 05/03/2024 EMTN	USD	339,360.05	0.38	661,680	LLPL CAPITAL PTE LTD 6.875% 04/02/2039	USD	586,925.27	0.66
250,000	KWG GROUP HOLDINGS LTD 7.875% 30/08/2024	USD	86,447.21	0.10	550,000	LMIRT CAPITAL PTE LTD 7.500% 09/02/2026	USD	328,486.83	0.37
3,000,000	MELCO RESORTS FINANCE LTD 5.250% 26/04/2026	USD	2,703,386.34	3.05	1,150,000	MEDCO OAK TREE PTE LTD 7.375% 14/05/2026	USD	1,099,139.47	1.24
1,250,000	MGM CHINA HOLDINGS LTD 4.750% 01/02/2027	USD	1,112,049.98	1.25	781,000	MEDCO PLATINUM ROAD PTE LTD 6.750% 30/01/2025	USD	758,121.03	0.85
1,000,000	MGM CHINA HOLDINGS LTD 5.250% 18/06/2025	USD	948,474.88	1.07	61,665	MODERNLAND OVERSEAS PRIVATE 3.000% 30/04/2027	USD	25,899.30	0.03
1,000,000	MGM CHINA HOLDINGS LTD 5.875% 15/05/2026	USD	943,716.94	1.06	2,349,205	MODERNLAND OVERSEAS PTE LTD 3.000% 30/04/2027	USD	986,478.59	1.11
450,000	SANDS CHINA LTD 3.750% 08/08/2031	USD	360,590.56	0.41				<b>6,507,526.65</b>	<b>7.33</b>
250,000	SANDS CHINA LTD 4.875% 18/06/2030	USD	221,218.11	0.25	<b>Tailandia</b>				
1,000,000	SUNAC CHINA HOLDINGS LTD 6.800% 20/10/2024	USD	238,466.66	0.27	1,800,000	BANGKOK BANK PCL/HONG KONG FRN PERP EMTN	USD	1,650,773.97	1.86
200,000	WYNN MACAU LTD 5.125% 15/12/2029	USD	162,425.29	0.18					
2,650,000	WYNN MACAU LTD 5.500% 15/01/2026	USD	2,444,491.73	2.75					
400,000	WYNN MACAU LTD 5.625% 26/08/2028	USD	340,158.27	0.38					
1,300,000	YUZHOU GROUP HOLDINGS CO LTD 5.375% PERP	USD	63,023.79	0.07					
2,300,000	ZHENRO PROPERTIES GROUP LTD 6.630% 07/01/2026	USD	178,347.70	0.20					
1,000,000	ZHENRO PROPERTIES GROUP LTD 7.100% 10/09/2024	USD	77,295.20	0.09					
			<b>20,496,130.68</b>	<b>23.09</b>					
<b>Islas Vírgenes Británicas</b>									
2,100,000	CAS CAPITAL NO 1 LTD FRN PERP	USD	1,776,374.63	2.00					
4,925,716	EASY TACTIC LTD 7.500% 11/07/2028	USD	1,051,195.77	1.18					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Asia High Yield (Former NN)

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

## Instrumentos financieros derivados a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD
2,000,000	KASIKORNBANK PCL/HONG KONG FRN PERP EMTN	USD	1,835,841.60	2.07					
1,600,000	KRUNG THAI BANK PCL/CAYMAN ISLANDS FRN PERP	USD	1,415,087.55	1.59					
1,000,000	MINOR INTERNATIONAL PCL FRN PERP	USD	876,214.40	0.99					
			<b>5,777,917.52</b>	<b>6.51</b>					
<b>Corea del Sur</b>									
1,100,000	HANWHA LIFE INSURANCE CO LTD FRN PERP	USD	1,091,333.54	1.23					
200,000	KYOBO LIFE INSURANCE CO LTD 15/06/2052 FRN	USD	188,962.38	0.21					
1,400,000	TONGYANG LIFE INSURANCE CO FRN PERP	USD	1,211,000.00	1.37					
			<b>2,491,295.92</b>	<b>2.81</b>					
<b>Hong Kong</b>									
250,000	BANK OF EAST ASIA LTD/THE 22/04/2032 FRN EMTN	USD	221,760.16	0.25					
1,750,000	CHONG HING BANK LTD FRN PERP EMTN	USD	1,628,680.67	1.83					
600,000	FAR EAST HORIZON LTD 2.625% 03/03/2024 EMTN	USD	564,551.73	0.64					
			<b>2,414,992.56</b>	<b>2.72</b>					
<b>Países Bajos</b>									
282,000	GREENKO DUTCH BV 3.850% 29/03/2026	USD	252,462.13	0.28					
900,000	MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	706,248.04	0.80					
1,350,000	MONG DUONG FINANCE HOLDINGS BV 5.125% 07/05/2029	USD	1,152,525.01	1.30					
			<b>2,111,235.18</b>	<b>2.38</b>					
<b>Indonesia</b>									
1,287,000	ALAM SUTERA REALTY TBK PT 8.250% 02/11/2025	USD	1,082,803.61	1.22					
300,000	JAPFA COMFEED INDONESIA TBK PT 5.375% 23/03/2026	USD	250,815.17	0.28					
600,000	PAKUWON JATI TBK PT 4.875% 29/04/2028	USD	529,260.02	0.60					
			<b>1,862,878.80</b>	<b>2.10</b>					
<b>Gran Bretaña</b>									
1,500,000	VEDANTA RESOURCES FINANCE II PLC 13.875% 21/01/2024	USD	1,209,017.93	1.35					
500,000	VEDANTA RESOURCES LTD 6.125% 09/08/2024	USD	298,152.30	0.34					
			<b>1,507,170.23</b>	<b>1.69</b>					
<b>Japón</b>									
200,000	ASAHI MUTUAL LIFE INSURANCE CO FRN PERP	USD	194,500.00	0.22					
1,050,000	ASAHI MUTUAL LIFE INSURANCE CO FRN PERP	USD	854,701.12	0.96					
500,000	SOFTBANK GROUP CORP 4.000% 06/07/2026	USD	433,392.77	0.49					
			<b>1,482,593.89</b>	<b>1.67</b>					
<b>Australia</b>									
1,600,000	SCENTRE GROUP TRUST 2 24/09/2080 FRN	USD	1,357,568.13	1.53					
			<b>1,357,568.13</b>	<b>1.53</b>					
<b>Bermudas</b>									
1,150,000	CHINA OIL & GAS GROUP LTD 4.700% 30/06/2026	USD	944,848.26	1.07					
200,000	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK 4.850% 14/10/2038	USD	171,919.22	0.19					
			<b>1,116,767.48</b>	<b>1.26</b>					
<b>Estados Unidos</b>									
700,000	RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC 4.625% 06/04/2031	USD	514,974.03	0.58					
600,000	RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC 4.625% 16/04/2029	USD	459,629.44	0.52					
			<b>974,603.47</b>	<b>1.10</b>					
			<b>82,409,250.02</b>	<b>92.85</b>					
<b>Total cartera de títulos</b>			<b>82,409,250.02</b>	<b>92.85</b>					

  

<b>Contratos a plazo sobre divisas</b>									
Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD					
17,340,731.72	EUR	18,557,184.05	USD	19/04/2023	18,557,184.05	298,344.25			
10,512,568.77	SGD	7,843,151.99	USD	19/04/2023	7,843,151.99	67,440.85			
250,761.30	USD	373,236.34	AUD	19/04/2023	250,761.30	651.34			
665,824.67	USD	890,842.50	SGD	19/04/2023	665,824.67	(4,524.55)			
968,615.92	USD	900,448.61	EUR	19/04/2023	968,615.92	(10,491.22)			
4,918,979.59	AUD	3,332,756.24	USD	19/04/2023	3,332,756.24	(36,491.52)			
					<b>31,618,294.17</b>	<b>314,929.15</b>			
<b>Total instrumentos financieros derivados</b>					<b>314,929.15</b>				

  

<b>Resumen de activos netos a 31/03/2023</b>				% VL
<b>Total cartera de títulos</b>			<b>82,409,250.02</b>	<b>92.85</b>
<b>Total instrumentos financieros derivados</b>			<b>314,929.15</b>	<b>0.35</b>
<b>Efectivo en bancos</b>			<b>7,459,873.45</b>	<b>8.40</b>
<b>Otros activos y pasivos</b>			<b>(1,425,526.93)</b>	<b>(1.60)</b>
<b>Total activos netos</b>			<b>88,758,525.69</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Asian Debt (Hard Currency)

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	275,171,614.85	Distribution I (Q) (USD)	31/03/2023	USD	4,267.53
	30/09/2022	USD	269,525,622.02		30/09/2022	USD	4,060.38
	30/09/2021	USD	471,403,739.40		30/09/2021	USD	5,213.81
<b>Valor liquidativo por acción**</b>				Distribution I (Q) Hedged (i) (CHF)	31/03/2023	CHF	3,759.51
					30/09/2022	CHF	3,655.86
					30/09/2021	CHF	4,777.63
Capitalisation I (USD)	31/03/2023	USD	8,264.35	Distribution N Hedged (i) (EUR)	31/03/2023	EUR	181.31
	30/09/2022	USD	7,720.18		30/09/2022	EUR	178.60
	30/09/2021	USD	9,637.09		30/09/2021	EUR	233.92
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	5,023.90	Distribution O (USD)	31/03/2023	USD	3,388.95
	30/09/2022	EUR	4,760.28		30/09/2022	USD	3,290.84
	30/09/2021	EUR	6,043.96		30/09/2021	USD	4,233.88
Capitalization P (EUR)	31/03/2023	EUR	245.70	Distribution P (EUR)	31/03/2023	EUR	225.86
	30/09/2022	EUR	-		30/09/2022	EUR	240.18
	30/09/2021	EUR	-		30/09/2021	EUR	-
Capitalisation P (USD)	31/03/2023	USD	1,855.67	Distribution P (USD)	31/03/2023	USD	3,387.33
	30/09/2022	USD	1,737.11		30/09/2022	USD	3,278.18
	30/09/2021	USD	2,177.49		30/09/2021	USD	4,216.20
Capitalisation P Hedged (i) (SGD)	31/03/2023	SGD	13.24	Distribution P Hedged (i) (EUR)	31/03/2023	EUR	181.48
	30/09/2022	SGD	12.43		30/09/2022	EUR	178.30
	30/09/2021	SGD	15.58		30/09/2021	EUR	233.27
Capitalisation R (USD)	31/03/2023	USD	1,894.15	Distribution P (M) (USD)	31/03/2023	USD	194.05
	30/09/2022	USD	1,769.61		30/09/2022	USD	184.36
	30/09/2021	USD	2,209.33		30/09/2021	USD	237.25
Capitalisation R Hedged (i) (CHF)	31/03/2023	CHF	209.62	Distribution P (M) Hedged (i) (AUD)	31/03/2023	AUD	265.13
	30/09/2022	CHF	200.24		30/09/2022	AUD	254.00
	30/09/2021	CHF	254.56		30/09/2021	AUD	328.14
Capitalisation U (USD)	31/03/2023	USD	4,703.31	Distribution R (USD)	31/03/2023	USD	3,438.79
	30/09/2022	USD	4,386.38		30/09/2022	USD	3,334.13
	30/09/2021	USD	5,457.42		30/09/2021	USD	4,224.37
Capitalisation U Hedged (i) (EUR)	31/03/2023	EUR	3,993.00	Distribution U (Q) (USD)	31/03/2023	USD	4,064.04
	30/09/2022	EUR	3,777.69		30/09/2022	USD	3,866.79
	30/09/2021	EUR	-		30/09/2021	USD	4,965.83
Capitalisation U Hedged (i) (SGD)	31/03/2023	SGD	6,443.58	Distribution X (M) (USD)	31/03/2023	USD	59.87
	30/09/2022	SGD	6,029.68		30/09/2022	USD	58.17
	30/09/2021	SGD	7,499.81		30/09/2021	USD	79.85
Capitalisation X (USD)	31/03/2023	USD	1,666.74	Distribution X (M) Hedged (i) (AUD)	31/03/2023	AUD	141.42
	30/09/2022	USD	1,564.12		30/09/2022	AUD	138.60
	30/09/2021	USD	1,970.43		30/09/2021	AUD	191.75
Capitalisation Y (USD)	31/03/2023	USD	262.62	Distribution X (M) Hedged (i) (ZAR)	31/03/2023	ZAR	1,922.21
	30/09/2022	USD	247.68		30/09/2022	ZAR	1,884.38
	30/09/2021	USD	315.17		30/09/2021	ZAR	2,600.62
Capitalisation Z (USD)	31/03/2023	USD	-				
	30/09/2022	USD	4,470.95				
	30/09/2021	USD	5,541.02				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Asian Debt (Hard Currency)

(Denominado en USD)

## Estadísticas (continuación)

Distribution Y (M) (USD)	31/03/2023	USD	133.53	<b>Número de acciones</b>			
	30/09/2022	USD	130.44				
	30/09/2021	USD	181.24				
Distribution Y (M) Hedged (i) (AUD)	31/03/2023	AUD	156.73	Capitalisation Y (USD)	31/03/2023	6,569	
	30/09/2022	AUD	154.47		30/09/2022	10,710	
	30/09/2021	AUD	216.44		30/09/2021	16,102	
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	ZAR	1,690.30	Capitalisation Z (USD)	31/03/2023	-	
	30/09/2022	ZAR	1,666.43		30/09/2022	1,472	
	30/09/2021	ZAR	2,354.08		30/09/2021	1,472	
<b>Número de acciones</b>				Distribution I (Q) (USD)	31/03/2023	988	
					30/09/2022	1,090	
					30/09/2021	5,489	
Capitalisation I (USD)	31/03/2023		5,549	Distribution I (Q) Hedged (i) (CHF)	31/03/2023	40	
	30/09/2022		4,760		30/09/2022	40	
	30/09/2021		7,716		30/09/2021	40	
Capitalisation I Hedged (i) (EUR)	31/03/2023		8,381	Distribution N Hedged (i) (EUR)	31/03/2023	20,113	
	30/09/2022		7,537		30/09/2022	20,106	
	30/09/2021		9,310		30/09/2021	30,510	
Capitalization P (EUR)	31/03/2023		265	Distribution O (USD)	31/03/2023	680	
	30/09/2022		-		30/09/2022	689	
	30/09/2021		-		30/09/2021	688	
Capitalisation P (USD)	31/03/2023		5,081	Distribution P (EUR)	31/03/2023	87	
	30/09/2022		6,090		30/09/2022	27	
	30/09/2021		15,052		30/09/2021	-	
Capitalisation P Hedged (i) (SGD)	31/03/2023		62,303	Distribution P (USD)	31/03/2023	3,511	
	30/09/2022		62,195		30/09/2022	3,724	
	30/09/2021		113,340		30/09/2021	4,471	
Capitalisation R (USD)	31/03/2023		485	Distribution P Hedged (i) (EUR)	31/03/2023	1,938	
	30/09/2022		514		30/09/2022	1,925	
	30/09/2021		785		30/09/2021	2,110	
Capitalisation R Hedged (i) (CHF)	31/03/2023		2,655	Distribution P (M) (USD)	31/03/2023	5,977	
	30/09/2022		1,589		30/09/2022	6,906	
	30/09/2021		3,128		30/09/2021	7,036	
Capitalisation U (USD)	31/03/2023		8,334	Distribution P (M) Hedged (i) (AUD)	31/03/2023	442	
	30/09/2022		9,350		30/09/2022	442	
	30/09/2021		8,090		30/09/2021	442	
Capitalisation U Hedged (i) (EUR)	31/03/2023		1,884	Distribution R (USD)	31/03/2023	14	
	30/09/2022		2,098		30/09/2022	5	
	30/09/2021		-		30/09/2021	17	
Capitalisation U Hedged (i) (SGD)	31/03/2023		921	Distribution U (Q) (USD)	31/03/2023	1,100	
	30/09/2022		1,106		30/09/2022	1,100	
	30/09/2021		744		30/09/2021	2,226	
Capitalisation X (USD)	31/03/2023		12,840	Distribution X (M) (USD)	31/03/2023	739,404	
	30/09/2022		14,841		30/09/2022	720,593	
	30/09/2021		18,264		30/09/2021	746,399	

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

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\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Asian Debt (Hard Currency)

(Denominado en USD)

## Estadísticas (continuación)

### Número de acciones

Distribution X (M) Hedged (i) (AUD)	31/03/2023	99,686	Distribution P (M) Hedged (i) (AUD)	02/02/2023	AUD	0.66
	30/09/2022	96,298	Distribution P (M) Hedged (i) (AUD)	03/01/2023	AUD	0.66
	30/09/2021	105,672	Distribution P (M) Hedged (i) (AUD)	02/12/2022	AUD	0.61
Distribution X (M) Hedged (i) (ZAR)	31/03/2023	43,259	Distribution P (M) Hedged (i) (AUD)	02/11/2022	AUD	0.61
	30/09/2022	39,733	Distribution P (M) Hedged (i) (AUD)	04/10/2022	AUD	0.61
	30/09/2021	29,234	Distribution R (USD)	14/12/2022	USD	127.38
Distribution Y (M) (USD)	31/03/2023	54,893	Distribution U (Q) (USD)	13/02/2023	USD	42.83
	30/09/2022	91,957	Distribution U (Q) (USD)	11/11/2022	USD	35.88
	30/09/2021	171,376	Distribution X (M) (USD)	02/03/2023	USD	0.34
Distribution Y (M) Hedged (i) (AUD)	31/03/2023	9,235	Distribution X (M) (USD)	02/02/2023	USD	0.34
	30/09/2022	16,844	Distribution X (M) (USD)	03/01/2023	USD	0.34
	30/09/2021	40,280	Distribution X (M) (USD)	02/12/2022	USD	0.34
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	16,368	Distribution X (M) (USD)	02/11/2022	USD	0.34
	30/09/2022	27,497	Distribution X (M) Hedged (i) (AUD)	02/03/2023	AUD	0.82
	30/09/2021	55,617	Distribution X (M) Hedged (i) (AUD)	02/02/2023	AUD	0.82
			Distribution X (M) Hedged (i) (AUD)	03/01/2023	AUD	0.82
			Distribution X (M) Hedged (i) (AUD)	02/12/2022	AUD	0.82
			Distribution X (M) Hedged (i) (AUD)	02/11/2022	AUD	0.82
			Distribution X (M) Hedged (i) (AUD)	04/10/2022	AUD	0.82
			Distribution X (M) Hedged (i) (ZAR)	02/03/2023	ZAR	17.87
			Distribution X (M) Hedged (i) (ZAR)	02/02/2023	ZAR	17.87
			Distribution X (M) Hedged (i) (ZAR)	03/01/2023	ZAR	17.87
			Distribution X (M) Hedged (i) (ZAR)	02/12/2022	ZAR	17.87
			Distribution X (M) Hedged (i) (ZAR)	02/11/2022	ZAR	17.87
			Distribution X (M) Hedged (i) (ZAR)	04/10/2022	ZAR	17.87
			Distribution Y (M) (USD)	02/03/2023	USD	0.77
			Distribution Y (M) (USD)	02/02/2023	USD	0.77

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

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\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Asian Debt (Hard Currency)

(Denominado en USD)

### Estadísticas (continuación)

				Capitalisation X (USD)	31/03/2023	1.80%
Distribution Y (M) (USD)	03/01/2023	USD	0.77	Capitalisation Y (USD)	31/03/2023	2.79%
Distribution Y (M) (USD)	02/12/2022	USD	0.77	Distribution I (Q) (USD)	31/03/2023	0.88%
Distribution Y (M) (USD)	02/11/2022	USD	0.77	Distribution I (Q) Hedged (i) (CHF)	31/03/2023	0.90%
Distribution Y (M) (USD)	04/10/2022	USD	0.77	Distribution N Hedged (i) (EUR)	31/03/2023	0.82%
Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	0.92	Distribution O (USD)	31/03/2023	0.60%
Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	0.92	Distribution P (EUR)	31/03/2023	1.30%
Distribution Y (M) Hedged (i) (AUD)	03/01/2023	AUD	0.92	Distribution P (USD)	31/03/2023	1.30%
Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	0.92	Distribution P Hedged (i) (EUR)	31/03/2023	1.32%
Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	0.92	Distribution P (M) (USD)	31/03/2023	1.30%
Distribution Y (M) Hedged (i) (AUD)	04/10/2022	AUD	0.92	Distribution R (USD)	31/03/2023	0.90%
Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	ZAR	15.87	Distribution U (Q) (USD)	31/03/2023	0.55%
Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	15.87	Distribution X (M) (USD)	31/03/2023	1.80%
Distribution Y (M) Hedged (i) (ZAR)	03/01/2023	ZAR	15.87	Distribution X (M) Hedged (i) (AUD)	31/03/2023	1.82%
Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	15.87	Distribution X (M) Hedged (i) (ZAR)	31/03/2023	1.82%
Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	ZAR	15.87	Distribution Y (M) (USD)	31/03/2023	2.79%
Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	ZAR	15.87	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	2.81%
				Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	2.81%
<b>Gastos corrientes en %*</b>				<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(4.12%)
Capitalisation I (USD)	31/03/2023		0.88%			
Capitalisation I Hedged (i) (EUR)	31/03/2023		0.90%			
Capitalization P (EUR)	31/03/2023		1.30%			
Capitalisation P (USD)	31/03/2023		1.30%			
Capitalisation P Hedged (i) (SGD)	31/03/2023		1.31%			
Capitalisation R (USD)	31/03/2023		0.89%			
Capitalisation R Hedged (i) (CHF)	31/03/2023		0.92%			
Capitalisation U (USD)	31/03/2023		0.55%			
Capitalisation U Hedged (i) (EUR)	31/03/2023		0.57%			
Capitalisation U Hedged (i) (SGD)	31/03/2023		0.57%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

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## Goldman Sachs Asian Debt (Hard Currency)

(Denominado en USD)

Estados financieros

### Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>260,604,033.46</b>
Obligaciones y otros instrumentos de deuda		260,604,033.46
<b>Total instrumentos financieros derivados</b>	2	<b>1,211,842.42</b>
Contratos a plazo sobre divisas		1,017,345.80
Futuros		194,496.62
<b>Efectivo en bancos</b>		<b>12,027,474.08</b>
<b>Cuenta de depósito de garantía</b>		<b>404,255.56</b>
<b>Otros activos</b>	4, 12	<b>18,284,288.43</b>
<b>Total activos</b>		<b>292,531,893.95</b>
<b>Pasivos corrientes</b>	4, 12	<b>(17,360,279.10)</b>
<b>Total pasivo</b>		<b>(17,360,279.10)</b>
<b>Activos netos al final del período</b>		<b>275,171,614.85</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Asian Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					400,000	PAKUWON JATI TBK PT 4.875% 29/04/2028	USD	352,840.01	0.13
					6,950,000	PERTAMINA PERSERO PT 6.500% 27/05/2041	USD	7,229,107.83	2.63
					2,000,000	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 5.250%	USD	1,772,764.94	0.64
								<b>24,976,382.13</b>	<b>9.08</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Islas Vírgenes Británicas</b>				
<b>Islas Caimán</b>					750,000	BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	720,635.87	0.26
2,000,000	AAC TECHNOLOGIES HOLDINGS INC 2.625% 02/06/2026	USD	1,640,978.34	0.60	1,000,000	BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	994,787.82	0.36
700,000	AGILE GROUP HOLDINGS LTD FRN PERP	USD	278,179.64	0.10	1,100,000	BLUESTAR FINANCE HOLDINGS LTD 3.375% 16/07/2024	USD	1,073,989.41	0.39
1,900,000	AGILE GROUP HOLDINGS LTD FRN PERP	USD	654,557.49	0.24	2,200,000	CAS CAPITAL NO 1 LTD FRN PERP	USD	1,860,963.90	0.68
300,000	BAIDU INC 2.375% 09/10/2030	USD	250,933.77	0.09	200,000	CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HOLDING LTD FRN PERP	USD	188,823.37	0.07
1,000,000	BAIDU INC 4.875% 14/11/2028	USD	994,315.99	0.36	500,000	CHINA TAIPING NEW HORIZON LTD 6.000% 18/10/2023	USD	502,043.88	0.18
2,355,000	CDBL FUNDING 1 3.500% 24/10/2027 EMTN	USD	2,226,384.19	0.81	1,950,000	CLP POWER HK FINANCE LTD FRN PERP	USD	1,868,422.96	0.68
1,500,000	CHINA AOYUAN GROUP LTD 6.200% 24/03/2026	USD	139,836.59	0.05	1,150,000	DIANJIANG HAIYU LTD FRN PERP	USD	1,097,816.60	0.40
200,000	CHINA HONGQIAO GROUP LTD 6.250% 08/06/2024	USD	192,473.03	0.07	2,309,309	EASY TACTIC LTD 7.500% 11/07/2028	USD	492,829.03	0.18
400,000	CHINA HONGQIAO GROUP LTD 7.375% 02/05/2023	USD	399,597.95	0.15	650,000	ELECT GLOBAL INVESTMENTS LTD FRN PERP	USD	581,889.22	0.21
2,200,000	CHINA OVERSEAS FINANCE CAYMAN III LTD 6.375% 29/10/2043	USD	2,330,351.45	0.85	700,000	FORTUNE STAR BVI LTD 5.000% 18/05/2026	USD	498,702.32	0.18
1,400,000	CHINA SCE GROUP HOLDINGS LTD 6.000% 04/02/2026	USD	581,058.03	0.21	500,000	HKT CAPITAL NO 2 LTD 3.625% 02/04/2025	USD	486,920.94	0.18
463,000	CHINDATA GROUP HOLDINGS LTD 10.500% 23/02/2026	USD	445,516.99	0.16	3,450,000	HKT CAPITAL NO 4 LTD 3.000% 14/07/2026	USD	3,248,771.64	1.18
1,100,000	CIFI HOLDINGS GROUP CO LTD 6.000% 16/07/2025	USD	232,487.40	0.08	1,000,000	HUARONG FINANCE II CO LTD 5.500% 16/01/2025 EMTN	USD	923,295.28	0.34
1,650,000	COUNTRY GARDEN HOLDINGS CO LTD 4.200% 06/02/2026	USD	959,753.69	0.35	2,200,000	HUARONG FINANCE 2019 CO LTD 4.500% 29/05/2029 EMTN	USD	1,605,252.81	0.58
1,500,000	COUNTRY GARDEN HOLDINGS CO LTD 4.800% 06/08/2030	USD	733,739.21	0.27	1,500,000	NEW METRO GLOBAL LTD 4.625% 15/10/2025	USD	1,004,169.23	0.36
600,000	FANTASIA HOLDINGS GROUP CO LTD 11.875% 01/06/2023	USD	64,551.61	0.02	2,200,000	NWD FINANCE (BVI) LTD FRN PERP	USD	1,651,610.88	0.60
1,600,000	FANTASIA HOLDINGS GROUP CO LTD 9.250% 28/07/2023	USD	175,129.62	0.06	2,200,000	POWERCHINA ROADBRIDGE GROUP BRITISH VIRGIN ISLANDS LTD FRN PERP	USD	2,058,184.59	0.75
4,200,000	FANTASIA HOLDINGS GROUP CO LTD 9.875% 19/10/2023	USD	460,645.67	0.17	1,200,000	RKPF OVERSEAS 2020 A LTD 5.200% 12/01/2026	USD	866,363.45	0.31
1,000,000	GEELY AUTOMOBILE HOLDINGS LTD FRN PERP	USD	938,784.30	0.34	1,000,000	SINOCHEM OVERSEAS CAPITAL CO LTD 6.300% 12/11/2040	USD	1,013,193.32	0.37
1,400,000	HEALTH & HAPPINESS H&H INTERNATIONAL HOLDINGS LTD 5.625% 24/10/2024	USD	1,238,165.25	0.45	162,160	STAR ENERGY GEOTHERMAL WAYANG WINDU LTD 6.750% 24/04/2033	USD	158,650.88	0.06
2,100,000	JD.COM INC 3.375% 14/01/2030	USD	1,904,168.15	0.69	1,900,000	STUDIO CITY FINANCE LTD 5.000% 15/01/2029	USD	1,435,718.96	0.52
2,800,000	JD.COM INC 3.875% 29/04/2026	USD	2,717,890.22	0.99	530,000	TOWNGAS FINANCE LTD FRN PERP	USD	523,009.72	0.19
500,000	KWG GROUP HOLDINGS LTD 6.000% 14/08/2026	USD	129,893.21	0.05				<b>24,856,046.08</b>	<b>9.03</b>
1,200,000	KWG GROUP HOLDINGS LTD 7.875% 30/08/2024	USD	414,946.60	0.15	<b>Corea del Sur</b>				
4,800,000	MEITUAN 3.050% 28/10/2030	USD	3,845,326.27	1.39	5,300,000	HANWHA LIFE INSURANCE CO LTD FRN PERP	USD	5,258,243.42	1.92
1,000,000	NIO INC 0.500% 01/02/2027	USD	796,149.77	0.29	1,000,000	HANWHA LIFE INSURANCE CO LTD 04/02/2032 FRN	USD	884,023.86	0.32
1,800,000	SANDS CHINA LTD 4.875% 18/06/2030	USD	1,592,770.39	0.58	2,400,000	KOREA DEVELOPMENT BANK/THE 4.375% 15/02/2028	USD	2,402,608.73	0.87
1,600,000	SUNAC CHINA HOLDINGS LTD 6.800% 20/10/2024	USD	381,546.66	0.14	3,033,000	KT CORP 1.375% 21/01/2027	USD	2,680,389.76	0.97
1,454,000	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD 5.950% 17/07/2026	USD	1,483,043.48	0.54	1,400,000	KT CORP 2.500% 18/07/2026	USD	1,297,563.06	0.47
4,000,000	TENCENT HOLDINGS LTD 2.390% 03/06/2030 EMTN	USD	3,389,812.80	1.23	400,000	KYOBO LIFE INSURANCE CO LTD 15/06/2052 FRN	USD	377,924.76	0.14
3,000,000	TENCENT HOLDINGS LTD 3.240% 03/06/2050 EMTN	USD	1,972,240.50	0.72	724,000	SHINHAN BANK CO LTD 3.750% 20/09/2027 EMTN	USD	673,321.92	0.24
1,300,000	WYNN MACAU LTD 5.125% 15/12/2029	USD	1,055,764.40	0.38	375,000	SHINHAN BANK CO LTD 3.875% 24/03/2026 EMTN	USD	357,609.47	0.13
200,000	WYNN MACAU LTD 5.625% 26/08/2028	USD	170,079.13	0.06	3,500,000	SHINHAN BANK CO LTD 4.000% 23/04/2029 EMTN	USD	3,212,927.80	1.17
3,500,000	YUZHOU GROUP HOLDINGS CO LTD 5.375% PERP	USD	169,679.44	0.06	448,000	SHINHAN BANK CO LTD 4.500% 26/03/2028	USD	428,184.75	0.16
1,000,000	ZHENRO PROPERTIES GROUP LTD 7.100% 10/09/2024	USD	77,295.20	0.03	1,429,000	SK HYNIX INC 6.250% 17/01/2026	USD	1,443,135.24	0.52
			<b>35,038,046.43</b>	<b>12.73</b>	4,100,000	TONGYANG LIFE INSURANCE CO FRN PERP	USD	3,546,500.00	1.29
					800,000	WOORI BANK 4.875% 26/01/2028	USD	804,921.82	0.29
								<b>23,367,354.59</b>	<b>8.49</b>
<b>Indonesia</b>					<b>Tailandia</b>				
1,062,000	ALAM SUTERA REALTY TBK PT 8.250% 02/11/2025	USD	893,502.28	0.32	1,600,000	BANGKOK BANK PCL/HONG KONG FRN PERP EMTN	USD	1,467,354.64	0.53
950,000	BANK MANDIRI PERSERO TBK PT 5.500% 04/04/2026 EMTN	USD	961,593.45	0.35	200,000	BANGKOK BANK PCL/HONG KONG 25/09/2034 FRN EMTN	USD	169,660.06	0.06
2,900,000	BANK NEGARA INDONESIA PERSERO TBK PT 3.750% 30/03/2026 EMTN	USD	2,640,621.16	0.96	3,000,000	BANGKOK BANK PCL/HONG KONG 9.025% 15/03/2029	USD	3,366,354.72	1.22
881,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.550% 11/01/2028	USD	883,268.89	0.32	1,150,000	GC TREASURY CENTER CO LTD 4.300% 18/03/2051 EMTN	USD	841,891.10	0.31
2,000,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.750% 15/01/2044 EMTN	USD	2,334,286.90	0.85	1,250,000	INDORAMA VENTURES GLOBAL SERVICES LTD 4.375% 12/09/2024 EMTN	USD	1,205,519.66	0.44
1,700,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.750% 17/01/2038	USD	2,140,271.10	0.78	2,300,000	KASIKORN BANK PCL/HONG KONG 02/10/2031 FRN EMTN	USD	2,018,323.28	0.73
3,950,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 8.500% 12/10/2035	USD	5,141,087.66	1.87	2,050,000	KASIKORN BANK PCL/HONG KONG 5.458% 07/03/2028	USD	2,114,253.99	0.77
750,000	JAPFA COMFEED INDONESIA TBK PT 5.375% 23/03/2026	USD	627,037.91	0.23					

Las notas adjuntas forman parte integrante de estos estados financieros.





# Goldman Sachs Asian Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Estados Unidos</b>									
1,350,000	BOC AVIATION USA CORP 1.625% 29/04/2024	USD	1,297,335.39	0.47	97.47 USD	1,762.63 ZAR	03/04/2023	97.47	(1.88)
1,600,000	RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC 4.625% 06/04/2031	USD	1,177,083.49	0.43	238,536.47 USD	317,836.79 SGD	19/04/2023	238,536.47	(632.23)
1,500,000	RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC 4.625% 16/04/2029	USD	1,149,073.59	0.42	31,385.98 USD	29,346.64 CHF	19/04/2023	31,385.98	(789.56)
1,500,000	WIPRO IT SERVICES LLC 1.500% 23/06/2026	USD	1,351,475.54	0.49	730,321.80 USD	13,331,012.77 ZAR	19/04/2023	730,321.80	(20,044.96)
			<b>4,974,968.01</b>	<b>1.81</b>	3,925,610.13 USD	3,672,138.09 EUR	19/04/2023	3,925,610.13	(67,306.93)
					17,282,030.86 AUD	11,708,117.54 USD	19/04/2023	11,708,117.54	(127,230.15)
								<b>91,701,140.45</b>	<b>1,017,345.80</b>
<b>Filipinas</b>									
400,000	GLOBE TELECOM INC 2.500% 23/07/2030	USD	319,757.49	0.12					
3,950,000	GLOBE TELECOM INC 3.000% 23/07/2035	USD	2,892,592.74	1.05					
800,000	SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	688,172.89	0.25					
			<b>3,900,523.12</b>	<b>1.42</b>					
<b>Isla de Man</b>									
3,850,000	GOHL CAPITAL LTD 4.250% 24/01/2027	USD	3,544,578.69	1.29					
			<b>3,544,578.69</b>	<b>1.29</b>					
<b>Malasia</b>									
950,000	MISC CAPITAL TWO LABUAN LTD 3.625% 06/04/2025 EMTN	USD	922,342.46	0.34					
301,000	MISC CAPITAL TWO LABUAN LTD 3.750% 06/04/2027	USD	284,826.40	0.10					
			<b>1,207,168.86</b>	<b>0.44</b>					
<b>Canadá</b>									
1,100,000	PTTEP CANADA INTERNATIONAL FINANCE LTD 6.350% 12/06/2042	USD	1,152,893.72	0.42					
			<b>1,152,893.72</b>	<b>0.42</b>					
<b>Bermudas</b>									
1,350,000	CHINA OIL & GAS GROUP LTD 4.700% 30/06/2026	USD	1,109,169.69	0.40					
			<b>1,109,169.69</b>	<b>0.40</b>					
<b>Sri Lanka</b>									
1,000,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	367,184.67	0.13					
750,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	265,219.69	0.10					
			<b>632,404.36</b>	<b>0.23</b>					
			<b>260,604,033.46</b>	<b>94.71</b>					
<b>Total cartera de títulos</b>			<b>260,604,033.46</b>	<b>94.71</b>					
					<b>Futuros sobre tipos de interés</b>				
					20 US LONG BOND (CBT) 21/06/2023	USD		2,623,125.00	115,937.50
					63 US ULTRA BOND (CBT) 21/06/2023	USD		8,890,875.00	380,677.50
					(56) US 10YR NOTE (CBT) 21/06/2023	USD		6,435,625.00	(188,125.00)
					(88) US 10YR ULTRA FUTURE 21/06/2023	USD		10,660,375.00	(373,368.62)
					150 US 2YR NOTE (CBT) 30/06/2023	USD		30,967,968.90	348,113.05
					(38) US 5YR NOTE (CBT) 30/06/2023	USD		4,161,296.89	(88,737.81)
								<b>63,739,265.79</b>	<b>194,496.62</b>
					<b>Total instrumentos financieros derivados</b>				<b>1,211,842.42</b>
Resumen de activos netos a 31/03/2023									
					<b>Total cartera de títulos</b>			<b>260,604,033.46</b>	<b>94.71</b>
					<b>Total instrumentos financieros derivados</b>			<b>1,211,842.42</b>	<b>0.44</b>
					<b>Efectivo en bancos</b>			<b>12,027,474.08</b>	<b>4.37</b>
					<b>Otros activos y pasivos</b>			<b>1,328,264.89</b>	<b>0.48</b>
					<b>Total activos netos</b>			<b>275,171,614.85</b>	<b>100.00</b>

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD	
<b>Contratos a plazo sobre divisas</b>					
57,024,730.35	EUR	61,025,000.18 USD	19/04/2023	61,025,000.18	981,115.48
123,091,707.62	ZAR	6,750,611.56 USD	19/04/2023	6,750,611.56	177,888.68
7,099,206.43	SGD	5,296,561.30 USD	19/04/2023	5,296,561.30	45,513.77
733,165.58	CHF	784,411.16 USD	19/04/2023	784,411.16	19,428.84
1,203,158.16	USD	1,781,499.06 AUD	19/04/2023	1,203,158.16	9,355.17
130,908.88	ZAR	7,328.70 USD	04/04/2023	7,328.70	49.57

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Belgium Government Bond

(Denominado en EUR)

Estadísticas				Índice de rotación de la cartera en %*	31/03/2023	14.40%
<b>Patrimonio neto</b>	31/03/2023	EUR	15,646,143.25			
	30/09/2022	EUR	17,363,154.20			
	30/09/2021	EUR	26,530,454.62			
<b>Valor liquidativo por acción**</b>						
Capitalisation P (EUR)	31/03/2023	EUR	1,244.51			
	30/09/2022	EUR	1,254.43			
	30/09/2021	EUR	1,575.86			
Capitalisation R (EUR)	31/03/2023	EUR	1,259.94			
	30/09/2022	EUR	1,268.47			
	30/09/2021	EUR	1,589.69			
Distribution P (EUR)	31/03/2023	EUR	1,670.20			
	30/09/2022	EUR	1,683.50			
	30/09/2021	EUR	2,114.88			
Distribution R (EUR)	31/03/2023	EUR	1,687.84			
	30/09/2022	EUR	1,702.48			
	30/09/2021	EUR	2,133.40			
<b>Número de acciones</b>						
Capitalisation P (EUR)	31/03/2023		8,052			
	30/09/2022		8,528			
	30/09/2021		10,163			
Capitalisation R (EUR)	31/03/2023		440			
	30/09/2022		440			
	30/09/2021		482			
Distribution P (EUR)	31/03/2023		2,895			
	30/09/2022		3,486			
	30/09/2021		4,302			
Distribution R (EUR)	31/03/2023		140			
	30/09/2022		140			
	30/09/2021		305			
<b>Dividendo</b>						
Distribution R (EUR)	14/12/2022	EUR	3.31			
<b>Gastos corrientes en %*</b>						
Capitalisation P (EUR)	31/03/2023		0.80%			
Capitalisation R (EUR)	31/03/2023		0.56%			
Distribution P (EUR)	31/03/2023		0.80%			
Distribution R (EUR)	31/03/2023		0.55%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Belgium Government Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>14,733,406.06</b>
Obligaciones y otros instrumentos de deuda		14,733,406.06
<b>Total instrumentos financieros derivados</b>	2	<b>1,620.38</b>
Futuros		1,620.38
<b>Efectivo en bancos</b>		<b>777,098.42</b>
<b>Cuenta de depósito de garantía</b>		<b>31,455.21</b>
<b>Otros activos</b>	4	<b>121,857.35</b>
<b>Total activos</b>		<b>15,665,437.42</b>
<b>Pasivos corrientes</b>	4	<b>(19,294.17)</b>
<b>Total pasivo</b>		<b>(19,294.17)</b>
<b>Activos netos al final del período</b>		<b>15,646,143.25</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Belgium Government Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>				
<b>Obligaciones y otros instrumentos de deuda</b>				
<b>Bélgica</b>				
430,000	BELGIUM GOVERNMENT BOND ZCP 22/10/2027	EUR	381,739.75	2.44
210,000	BELGIUM GOVERNMENT BOND ZCP 22/10/2031	EUR	164,970.07	1.05
580,000	BELGIUM GOVERNMENT BOND 0.100% 22/06/2030	EUR	480,646.70	3.07
680,000	BELGIUM GOVERNMENT BOND 0.350% 22/06/2032	EUR	541,182.35	3.46
180,000	BELGIUM GOVERNMENT BOND 0.400% 22/06/2040	EUR	112,898.91	0.72
240,000	BELGIUM GOVERNMENT BOND 0.650% 22/06/2071	EUR	100,824.62	0.64
1,100,000	BELGIUM GOVERNMENT BOND 0.800% 22/06/2025	EUR	1,055,529.76	6.76
640,000	BELGIUM GOVERNMENT BOND 0.800% 22/06/2027	EUR	593,133.93	3.79
680,000	BELGIUM GOVERNMENT BOND 0.800% 22/06/2028	EUR	620,230.90	3.96
820,000	BELGIUM GOVERNMENT BOND 0.900% 22/06/2029	EUR	738,172.91	4.72
700,000	BELGIUM GOVERNMENT BOND 1.000% 22/06/2026	EUR	664,536.88	4.25
1,000,000	BELGIUM GOVERNMENT BOND 1.000% 22/06/2031	EUR	867,899.16	5.55
219,000	BELGIUM GOVERNMENT BOND 1.250% 22/04/2033	EUR	188,106.70	1.20
460,000	BELGIUM GOVERNMENT BOND 1.400% 22/06/2053	EUR	293,340.55	1.87
424,618	BELGIUM GOVERNMENT BOND 1.450% 22/06/2037	EUR	341,788.85	2.18
480,000	BELGIUM GOVERNMENT BOND 1.600% 22/06/2047	EUR	344,741.51	2.20
500,000	BELGIUM GOVERNMENT BOND 1.700% 22/06/2050	EUR	357,536.17	2.29
546,794	BELGIUM GOVERNMENT BOND 1.900% 22/06/2038	EUR	461,540.73	2.95
350,000	BELGIUM GOVERNMENT BOND 2.150% 22/06/2066	EUR	264,925.93	1.69
290,000	BELGIUM GOVERNMENT BOND 2.250% 22/06/2057	EUR	228,190.14	1.46
560,000	BELGIUM GOVERNMENT BOND 2.600% 22/06/2024	EUR	558,141.73	3.57
600,000	BELGIUM GOVERNMENT BOND 3.000% 22/06/2034	EUR	596,655.26	3.81
200,000	BELGIUM GOVERNMENT BOND 3.300% 22/06/2054	EUR	196,510.85	1.26
420,000	BELGIUM GOVERNMENT BOND 3.750% 22/06/2045	EUR	448,669.54	2.87
460,000	BELGIUM GOVERNMENT BOND 4.000% 28/03/2032	EUR	500,254.61	3.20
950,000	BELGIUM GOVERNMENT BOND 4.250% 28/03/2041	EUR	1,073,878.75	6.86
500,000	BELGIUM GOVERNMENT BOND 4.500% 28/03/2026	EUR	525,983.09	3.36
880,000	BELGIUM GOVERNMENT BOND 5.000% 28/03/2035	EUR	1,045,958.98	6.69
870,000	BELGIUM GOVERNMENT BOND 5.500% 28/03/2028	EUR	985,416.73	6.30
			<b>14,733,406.06</b>	<b>94.17</b>
			<b>14,733,406.06</b>	<b>94.17</b>
<b>Total cartera de títulos</b>			<b>14,733,406.06</b>	<b>94.17</b>

## Instrumentos financieros derivados a 31/03/2023

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuro sobre tipos de interés</b>				
(3)	EURO-BUND FUTURE 08/06/2023	EUR	407,520.00	1,620.38
			<b>407,520.00</b>	<b>1,620.38</b>
<b>Total instrumentos financieros derivados</b>				<b>1,620.38</b>

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>14,733,406.06</b>	<b>94.17</b>
<b>Total instrumentos financieros derivados</b>	<b>1,620.38</b>	<b>0.01</b>
<b>Efectivo en bancos</b>	<b>777,098.42</b>	<b>4.97</b>
<b>Otros activos y pasivos</b>	<b>134,018.39</b>	<b>0.85</b>
<b>Total activos netos</b>	<b>15,646,143.25</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Commodity Enhanced

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	211,206,130.33	<b>Número de acciones</b>			
	30/09/2022	USD	234,935,210.01				
	30/09/2021	USD	196,340,104.45				
<b>Valor liquidativo por acción**</b>				Capitalisation I Hedged (i) (EUR)	31/03/2023	3,191	
					30/09/2022	3,322	
					30/09/2021	2,767	
Capitalisation I (USD)	31/03/2023	USD	4,796.74	Capitalisation I Hedged (i) (GBP)	31/03/2023	134,696	
	30/09/2022	USD	4,974.30		30/09/2022	136,661	
	30/09/2021	USD	4,585.51		30/09/2021	100,784	
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	3,191.70	Capitalisation I Hedged (i) (PLN)	31/03/2023	18,311	
	30/09/2022	EUR	3,366.12		30/09/2022	24,500	
	30/09/2021	EUR	3,151.21		30/09/2021	18,577	
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	112.88	Capitalisation N Hedged (i) (EUR)	31/03/2023	19,989	
	30/09/2022	GBP	118.15		30/09/2022	18,845	
	30/09/2021	GBP	109.81		30/09/2021	11,597	
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	29,693.78	Capitalisation O Hedged (i) (EUR)	31/03/2023	2,260	
	30/09/2022	PLN	30,243.98		30/09/2022	2,404	
	30/09/2021	PLN	26,965.05		30/09/2021	16,787	
Capitalisation N Hedged (i) (EUR)	31/03/2023	EUR	170.98	Capitalisation P Hedged (i) (EUR)	31/03/2023	9,127	
	30/09/2022	EUR	180.41		30/09/2022	11,100	
	30/09/2021	EUR	169.21		30/09/2021	11,084	
Capitalisation O Hedged (i) (EUR)	31/03/2023	EUR	172.85	Capitalisation X (USD)	31/03/2023	77,740	
	30/09/2022	EUR	182.24		30/09/2022	83,081	
	30/09/2021	EUR	170.89		30/09/2021	43,681	
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	162.71	Capitalisation X Hedged (i) (CZK)	31/03/2023	1,489,283	
	30/09/2022	EUR	172.16		30/09/2022	1,402,703	
	30/09/2021	EUR	162.44		30/09/2021	1,321,691	
Capitalisation X (USD)	31/03/2023	USD	176.99	Capitalisation Z Hedged (i) (EUR)	31/03/2023	935	
	30/09/2022	USD	184.41		30/09/2022	996	
	30/09/2021	USD	171.61		30/09/2021	809	
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	286.81	Capitalisation Zz Hedged (i) (EUR)	31/03/2023	473	
	30/09/2022	CZK	296.62		30/09/2022	761	
	30/09/2021	CZK	268.30		30/09/2021	979	
Capitalisation Z Hedged (i) (EUR)	31/03/2023	EUR	5,755.42				
	30/09/2022	EUR	6,057.06				
	30/09/2021	EUR	5,644.11				
Capitalisation Zz Hedged (i) (EUR)	31/03/2023	EUR	6,447.00	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	6,778.06		Capitalisation I (USD)	31/03/2023	0.71%
	30/09/2021	EUR	6,306.32		Capitalisation I Hedged (i) (EUR)	31/03/2023	0.73%
<b>Número de acciones</b>				Capitalisation I Hedged (i) (GBP)	31/03/2023	0.73%	
	Capitalisation I (USD)	31/03/2023	1,394	Capitalisation I Hedged (i) (PLN)	31/03/2023	0.73%	
		30/09/2022	1,492	Capitalisation N Hedged (i) (EUR)	31/03/2023	0.87%	
	30/09/2021	288					

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Commodity Enhanced

(Denominado en USD)

### Estadísticas (continuación)

Capitalisation O Hedged (i) (EUR)	31/03/2023	0.67%
Capitalisation P Hedged (i) (EUR)	31/03/2023	1.37%
Capitalisation X (USD)	31/03/2023	1.65%
Capitalisation X Hedged (i) (CZK)	31/03/2023	1.67%
Capitalisation Z Hedged (i) (EUR)	31/03/2023	0.23%
Capitalisation Zz Hedged (i) (EUR)	31/03/2023	0.01%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(74.36%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Commodity Enhanced

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>179,265,806.88</b>
Instrumentos del mercado monetario		179,265,806.88
<b>Total instrumentos financieros derivados</b>	2	<b>3,515,429.60</b>
Contratos a plazo sobre divisas		3,515,429.60
<b>Efectivo en bancos</b>		<b>29,678,163.66</b>
<b>Otros activos</b>	4, 12	<b>46,875,782.67</b>
<b>Total activos</b>		<b>259,335,182.81</b>
<b>Pasivos corrientes</b>	4, 12	<b>(46,093,597.53)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(2,035,454.95)</b>
Swaps de rendimiento total		(2,035,454.95)
<b>Total pasivo</b>		<b>(48,129,052.48)</b>
<b>Activos netos al final del período</b>		<b>211,206,130.33</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Commodity Enhanced

(Denominado en USD)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					8,821,161.78	USD	38,674,833.29	PLN	19/04/2023	8,821,161.78	(148,111.41)
<b>Instrumentos del mercado monetario</b>									<b>212,879,265.12</b>	<b>3,515,429.60</b>	
<b>Estados Unidos</b>											
45,000,000	UNITED STATES TREASURY BILL ZCP 04/05/2023	USD	44,821,458.90	21.22							
10,000,000	UNITED STATES TREASURY BILL ZCP 11/07/2023	USD	9,870,734.40	4.67							
8,000,000	UNITED STATES TREASURY BILL ZCP 16/05/2023	USD	7,955,652.56	3.77							
23,000,000	UNITED STATES TREASURY BILL ZCP 18/05/2023	USD	22,866,260.52	10.83							
10,000,000	UNITED STATES TREASURY BILL ZCP 20/04/2023	USD	9,977,804.90	4.72							
25,000,000	UNITED STATES TREASURY BILL ZCP 21/09/2023	USD	24,444,704.00	11.57							
60,000,000	UNITED STATES TREASURY BILL ZCP 29/06/2023	USD	59,329,191.60	28.10							
			<b>179,265,806.88</b>	<b>84.88</b>							
			<b>179,265,806.88</b>	<b>84.88</b>							
<b>Total cartera de títulos</b>									<b>179,265,806.88</b>	<b>84.88</b>	

**Total instrumentos financieros derivados 1,479,974.65**

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>179,265,806.88</b>	<b>84.88</b>
<b>Total instrumentos financieros derivados</b>	<b>1,479,974.65</b>	<b>0.70</b>
<b>Efectivo en bancos</b>	<b>29,678,163.66</b>	<b>14.05</b>
<b>Otros activos y pasivos</b>	<b>782,185.14</b>	<b>0.37</b>
<b>Total activos netos</b>	<b>211,206,130.33</b>	<b>100.00</b>

## Instrumentos financieros derivados a 31/03/2023

Cantidad	Denomina- ción	Fecha de venci- miento	Divisa	Nocional	Pérdidas o ganancias no realizadas en USD	
<b>Swap de rendimiento total</b>						
2,086,150	TRS COMMODITY ENHANCED CURVE INDEX	31/01/2024	USD	214,072,830.78	(2,035,454.95)	
					<b>(2,035,454.95)</b>	
<b>Contratos a plazo sobre divisas</b>						
583,219,833.02	PLN	132,823,155.13	USD	19/04/2023	132,823,155.13	2,434,260.76
16,799,033.63	GBP	20,194,852.91	USD	19/04/2023	20,194,852.91	582,735.72
25,626,262.14	EUR	27,423,957.35	USD	19/04/2023	27,423,957.35	440,882.41
429,925,151.94	CZK	19,578,257.41	USD	19/04/2023	19,578,257.41	301,347.94
30,328.66	GBP	37,336.10	USD	03/04/2023	37,336.10	163.77
33,228.75	USD	26,838.50	GBP	04/04/2023	33,228.75	44.29
205.50	USD	4,429.89	CZK	04/04/2023	205.50	0.50
228.55	USD	4,974.82	CZK	03/04/2023	228.55	(1.64)
342.22	EUR	373.46	USD	04/04/2023	373.46	(1.66)
1,673.80	USD	1,545.38	EUR	03/04/2023	1,673.80	(5.18)
20,729.64	USD	464,734.02	CZK	19/04/2023	20,729.64	(759.52)
1,950,766.17	USD	1,825,760.37	EUR	19/04/2023	1,950,766.17	(34,483.18)
1,993,338.57	USD	1,660,679.18	GBP	19/04/2023	1,993,338.57	(60,643.20)

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Corporate Green Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	1,222,703,955.51	<b>Número de acciones</b>		
	30/09/2022	EUR	936,007,222.64			
	30/09/2021	EUR	518,646,666.95	Capitalization I Hedged (i) (CHF)	31/03/2023	588
<b>Valor liquidativo por acción**</b>					30/09/2022	-
					30/09/2021	-
Capitalisation I (EUR)	31/03/2023	EUR	4,316.22	Capitalisation I Hedged (i) (GBP)	31/03/2023	42,986
	30/09/2022	EUR	4,198.74		30/09/2022	17,964
	30/09/2021	EUR	5,062.89		30/09/2021	-
Capitalization I Hedged (i) (CHF)	31/03/2023	CHF	4,999.45	Capitalization P (EUR)	31/03/2023	387
	30/09/2022	CHF	-		30/09/2022	-
	30/09/2021	CHF	-		30/09/2021	-
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	87.67	Capitalisation P Hedged (i) (SEK)	31/03/2023	8
	30/09/2022	GBP	84.65		30/09/2022	8
	30/09/2021	GBP	-		30/09/2021	-
Capitalization P (EUR)	31/03/2023	EUR	251.64	Capitalisation Q (EUR)	31/03/2023	100,371
	30/09/2022	EUR	-		30/09/2022	89,873
	30/09/2021	EUR	-		30/09/2021	-
Capitalisation P Hedged (i) (SEK)	31/03/2023	SEK	2,168.76	Capitalisation R (EUR)	31/03/2023	52,910
	30/09/2022	SEK	2,112.79		30/09/2022	46,947
	30/09/2021	SEK	-		30/09/2021	50,188
Capitalisation Q (EUR)	31/03/2023	EUR	4,554.49	Capitalisation X (EUR)	31/03/2023	1,886
	30/09/2022	EUR	4,427.65		30/09/2022	666
	30/09/2021	EUR	-		30/09/2021	131
Capitalisation R (EUR)	31/03/2023	EUR	215.42	Capitalization Z (EUR)	31/03/2023	13,739
	30/09/2022	EUR	209.63		30/09/2022	-
	30/09/2021	EUR	252.96		30/09/2021	-
Capitalisation X (EUR)	31/03/2023	EUR	210.76	Distribution I (EUR)	31/03/2023	13,863
	30/09/2022	EUR	205.67		30/09/2022	12,921
	30/09/2021	EUR	249.57		30/09/2021	5,093
Capitalization Z (EUR)	31/03/2023	EUR	5,106.65	Distribution Q (EUR)	31/03/2023	0.40
	30/09/2022	EUR	-		30/09/2022	-
	30/09/2021	EUR	-		30/09/2021	-
Distribution I (EUR)	31/03/2023	EUR	4,318.67	<b>Dividendo</b>		
	30/09/2022	EUR	4,258.62			
	30/09/2021	EUR	5,135.12	Distribution I (EUR)	14/12/2022	EUR 59.81
Distribution Q (EUR)	31/03/2023	EUR	4,898.03			
	30/09/2022	EUR	-			
	30/09/2021	EUR	-			
<b>Número de acciones</b>						
Capitalisation I (EUR)	31/03/2023		142,807			
	30/09/2022		112,258			
	30/09/2021		94,761			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Corporate Green Bond

(Denominado en EUR)

## Estadísticas (continuación)

### Gastos corrientes en %\*

Capitalisation I (EUR)	31/03/2023	0.33%
Capitalization I Hedged (i) (CHF)	31/03/2023	0.35%
Capitalisation I Hedged (i) (GBP)	31/03/2023	0.35%
Capitalization P (EUR)	31/03/2023	0.60%
Capitalisation P Hedged (i) (SEK)	31/03/2023	0.62%
Capitalisation Q (EUR)	31/03/2023	0.20%
Capitalisation R (EUR)	31/03/2023	0.40%
Capitalisation X (EUR)	31/03/2023	0.95%
Capitalization Z (EUR)	31/03/2023	0.13%
Distribution I (EUR)	31/03/2023	0.33%
Distribution Q (EUR)	31/03/2023	0.13%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	14.35%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Corporate Green Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>1,180,689,103.13</b>
Obligaciones y otros instrumentos de deuda		1,180,689,103.13
<b>Total instrumentos financieros derivados</b>	2	<b>108,210.97</b>
Contratos a plazo sobre divisas		108,210.97
<b>Efectivo en bancos</b>		<b>20,562,968.57</b>
<b>Cuenta de depósito de garantía</b>		<b>4,847,803.96</b>
<b>Otros activos</b>	4, 12	<b>61,601,188.07</b>
<b>Total activos</b>		<b>1,267,809,274.70</b>
<b>Pasivos corrientes</b>	4, 12	<b>(44,061,140.32)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(1,044,178.87)</b>
Futuros		(1,044,178.87)
<b>Total pasivo</b>		<b>(45,105,319.19)</b>
<b>Activos netos al final del período</b>		<b>1,222,703,955.51</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Corporate Green Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					14,600,000	BNP PARIBAS SA 13/01/2029 FRN EMTN	EUR	14,713,036.70	1.20
					6,300,000	BNP PARIBAS SA 14/10/2027 FRN EMTN	EUR	5,518,295.06	0.45
					37,700,000	BNP PARIBAS SA 30/05/2028 FRN EMTN	EUR	32,546,922.34	2.67
					9,700,000	CNP ASSURANCES 27/07/2050 FRN	EUR	7,868,076.24	0.64
					18,700,000	CREDIT AGRICOLE SA 0.375% 21/10/2025 EMTN	EUR	17,260,771.14	1.42
					400,000	ENGIE SA FRN PERP	EUR	386,578.82	0.03
					5,700,000	ENGIE SA FRN PERP	EUR	4,606,075.38	0.38
					1,300,000	ENGIE SA FRN PERP	EUR	961,319.06	0.08
					1,400,000	ENGIE SA 0.375% 21/06/2027 EMTN	EUR	1,236,149.56	0.10
					3,000,000	ENGIE SA 0.375% 26/10/2029 EMTN	EUR	2,445,470.97	0.20
					3,000,000	ENGIE SA 1.000% 26/10/2036 EMTN	EUR	2,065,925.61	0.17
					9,300,000	ENGIE SA 1.375% 21/06/2039 EMTN	EUR	6,284,224.18	0.51
					6,200,000	ENGIE SA 1.375% 28/02/2029 EMTN	EUR	5,506,046.09	0.45
					2,000,000	ENGIE SA 3.625% 11/01/2030	EUR	1,991,857.44	0.16
					15,400,000	ENGIE SA 4.000% 11/01/2035	EUR	15,323,641.72	1.25
					2,000,000	ENGIE SA 4.250% 11/01/2043 EMTN	EUR	1,989,906.84	0.16
					5,000,000	GECCINA SA 0.875% 30/06/2036 EMTN	EUR	3,253,550.00	0.27
					4,300,000	LA BANQUE POSTALE SA 1.375% 24/04/2029 EMTN	EUR	3,660,688.00	0.30
					9,100,000	SOCIETE GENERALE SA 22/09/2028 FRN	EUR	7,818,514.89	0.64
					1,084,000	UNIBAIL-RODAMCO-WESTFIELD SE 1.000% 14/03/2025 EMTN	EUR	1,021,013.85	0.08
								<b>174,160,480.51</b>	<b>14.24</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>España</b>				
<b>Países Bajos</b>					3,700,000	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032 EMTN	EUR	3,034,462.87	0.25
3,500,000	ABN AMRO BANK NV 0.500% 15/04/2026 EMTN	EUR	3,169,005.81	0.26	300,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.000% 21/06/2026	EUR	275,830.02	0.02
2,000,000	ABN AMRO BANK NV 13/12/2029 FRN	USD	1,547,707.65	0.13	1,900,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025 GMTN	EUR	1,809,885.32	0.15
3,000,000	ABN AMRO BANK NV 2.375% 01/06/2027 EMTN	EUR	2,809,870.08	0.23	9,200,000	BANCO DE SABADELL SA 10/11/2028 FRN EMTN	EUR	9,249,383.30	0.76
5,800,000	ABN AMRO BANK NV 4.250% 21/02/2030 EMTN	EUR	5,813,089.44	0.48	15,200,000	BANCO DE SABADELL SA 11/03/2027 FRN	EUR	13,719,971.74	1.12
2,900,000	COOPERATIEVE RABOBANK UA 0.250% 30/10/2026	EUR	2,602,372.45	0.21	2,600,000	BANCO DE SABADELL SA 24/03/2026 FRN EMTN	EUR	2,445,040.60	0.20
4,500,000	CTP NV 0.500% 21/06/2025 EMTN	EUR	3,948,443.60	0.32	7,800,000	BANCO SANTANDER SA 0.300% 04/10/2026 EMTN	EUR	6,976,070.09	0.57
5,000,000	CTP NV 0.625% 27/09/2026 EMTN	EUR	3,965,172.60	0.32	6,700,000	BANCO SANTANDER SA 1.125% 23/06/2027 EMTN	EUR	5,991,297.58	0.49
7,471,000	CTP NV 0.750% 18/02/2027 EMTN	EUR	5,792,301.04	0.47	30,600,000	BANCO SANTANDER SA 24/06/2029 FRN EMTN	EUR	25,415,009.32	2.08
3,319,000	CTP NV 0.875% 20/01/2026 EMTN	EUR	2,768,248.53	0.23	7,600,000	CAIXABANK SA 09/02/2029 FRN EMTN	EUR	6,267,125.68	0.51
5,250,000	CTP NV 1.250% 21/06/2029 EMTN	EUR	3,601,539.06	0.29	14,300,000	CAIXABANK SA 14/11/2030 FRN EMTN	EUR	14,795,097.60	1.21
2,614,000	CTP NV 1.500% 27/09/2031 EMTN	EUR	1,704,161.67	0.14	4,500,000	CAIXABANK SA 18/06/2031 FRN EMTN	EUR	3,941,641.85	0.32
7,800,000	DE VOLKSBANK NV 0.010% 16/09/2024 EMTN	EUR	7,384,210.86	0.60	18,200,000	CAIXABANK SA 18/11/2026 FRN EMTN	EUR	16,393,720.25	1.34
8,000,000	DE VOLKSBANK NV 0.375% 03/03/2028 EMTN	EUR	6,606,145.44	0.54	10,700,000	CAIXABANK SA 3.750% 07/09/2029 EMTN	EUR	10,666,125.19	0.87
14,600,000	DE VOLKSBANK NV 04/05/2027 FRN	EUR	13,707,180.36	1.12	6,000,000	IBERDROLA FINANZAS SA FRN PERP	EUR	4,970,752.14	0.41
11,000,000	DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	10,022,122.33	0.82	<b>125,951,413.55 10.30</b>				
2,700,000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	2,455,292.33	0.20	<b>Alemania</b>				
1,410,000	DIGITAL DUTCH FINCO BV 1.000% 15/01/2032	EUR	990,382.77	0.08	6,400,000	AMPRION GMBH 3.971% 22/09/2032	EUR	6,512,534.46	0.53
12,639,000	DIGITAL DUTCH FINCO BV 1.500% 15/03/2030	EUR	9,856,890.18	0.81	900,000	BERLIN HYP AG 1.125% 25/10/2027 EMTN	EUR	787,943.96	0.06
12,000,000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	8,284,158.24	0.68	1,100,000	COMMERZBANK AG 24/03/2026 FRN EMTN	EUR	1,012,346.60	0.08
14,900,000	EDP FINANCE BV 1.875% 21/09/2029 EMTN	EUR	13,229,740.10	1.08	4,100,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/08/2079 FRN	EUR	3,419,998.85	0.28
9,641,000	EDP FINANCE BV 3.875% 11/03/2030	EUR	9,643,842.36	0.79	2,500,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/11/2079 FRN	EUR	2,321,875.00	0.19
7,427,000	ENEL FINANCE INTERNATIONAL NV 1.500% 21/07/2025 EMTN	EUR	7,124,608.73	0.58	3,800,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 31/08/2081 FRN	EUR	2,945,000.00	0.24
6,388,000	E.ON INTERNATIONAL FINANCE BV 1.250% 19/10/2027 EMTN	EUR	5,861,429.49	0.48	3,000,000	E.ON SE 0.350% 28/02/2030 EMTN	EUR	2,390,428.05	0.20
1,400,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	1,390,134.26	0.11	8,000,000	E.ON SE 0.600% 01/10/2032 EMTN	EUR	6,063,236.00	0.50
13,000,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	9,966,232.38	0.82	21,628,000	E.ON SE 1.625% 29/03/2031 EMTN	EUR	18,693,478.57	1.54
13,000,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	11,074,675.30	0.91	8,451,000	E.ON SE 3.875% 12/01/2035 EMTN	EUR	8,385,726.59	0.69
2,700,000	IBERDROLA INTERNATIONAL BV FRN PERP EMTN	EUR	2,645,886.09	0.22	10,800,000	EUROGRID GMBH 1.113% 15/05/2032 EMTN	EUR	8,791,051.18	0.72
5,200,000	ING GROEP NV 01/07/2026 FRN	USD	4,379,266.31	0.36	3,400,000	EUROGRID GMBH 3.279% 05/09/2031 EMTN	EUR	3,336,694.75	0.27
2,100,000	ING GROEP NV 09/06/2032 FRN EMTN	EUR	1,778,487.71	0.15	6,095,000	MERCEDES-BENZ GROUP AG 0.750% 10/09/2030 EMTN	EUR	5,070,651.32	0.41
16,900,000	ING GROEP NV 23/05/2026 FRN EMTN	EUR	16,218,148.21	1.32	4,471,000	MERCEDES-BENZ GROUP AG 0.750% 11/03/2033 EMTN	EUR	3,459,138.30	0.28
5,300,000	ING GROEP NV 24/08/2033 FRN	EUR	5,029,968.55	0.41	10,600,000	VONOVIA SE 2.375% 25/03/2032	EUR	8,215,340.79	0.67
7,200,000	ING GROEP NV 2.500% 15/11/2030 EMTN	EUR	6,542,685.94	0.54					
2,389,000	KONINKLIJKE AHOLD DELHAIZE NV 3.500% 04/04/2028	EUR	2,389,469.80	0.20					
2,500,000	LEASEPLAN CORP NV 0.250% 23/02/2026	EUR	2,241,166.10	0.18					
6,000,000	NN GROUP NV 01/03/2043 FRN EMTN	EUR	5,684,644.68	0.46					
13,500,000	REN FINANCE BV 0.500% 16/04/2029 EMTN	EUR	11,352,536.37	0.93					
500,000	TELEFONICA EUROPE BV FRN PERP	EUR	509,655.16	0.04					
3,600,000	TELEFONICA EUROPE BV FRN PERP	EUR	3,078,286.92	0.25					
3,800,000	TENNET HOLDING BV FRN PERP	EUR	3,544,904.29	0.29					
5,098,000	TENNET HOLDING BV FRN PERP	EUR	5,003,955.41	0.41					
1,199,000	TENNET HOLDING BV 2.125% 17/11/2029 EMTN	EUR	1,123,215.06	0.09					
3,500,000	TENNET HOLDING BV 4.500% 28/10/2034 EMTN	EUR	3,765,856.19	0.31					
15,572,000	VESTEDA FINANCE BV 0.750% 18/10/2031 EMTN	EUR	11,385,608.26	0.93					
3,672,000	VESTEDA FINANCE BV 1.500% 24/05/2027 EMTN	EUR	3,296,098.83	0.27					
								<b>245,288,796.94</b>	<b>20.06</b>
<b>Francia</b>									
11,688,000	AXA SA 07/10/2041 FRN EMTN	EUR	8,800,885.29	0.72					
11,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.100% 08/10/2027 EMTN	EUR	9,841,129.95	0.80					
16,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 29/06/2028 EMTN	EUR	13,489,279.52	1.10					
6,000,000	BNP PARIBAS SA 04/06/2026 FRN	EUR	5,571,121.86	0.46					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Corporate Green Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
9,400,000	VONOVIA SE 5.000% 23/11/2030 EMTN	EUR	8,792,668.26	0.72	6,972,000	INTESA SANPAOLO SPA 08/03/2028 FRN EMTN	EUR	6,985,029.41	0.57
			<b>90,198,112.68</b>	<b>7.38</b>	1,042,000	INTESA SANPAOLO SPA 4.750% 06/09/2027 EMTN	EUR	1,042,246.08	0.09
					4,000,000	IREN SPA 1.500% 24/10/2027 EMTN	EUR	3,647,555.08	0.30
	<b>Luxemburgo</b>							<b>57,778,823.14</b>	<b>4.73</b>
2,000,000	ACEF HOLDING SCA 0.750% 14/06/2028	EUR	1,495,262.36	0.12		<b>Bélgica</b>			
5,500,000	ACEF HOLDING SCA 1.250% 26/04/2030	EUR	3,759,947.57	0.31	6,200,000	BELFIUS BANK SA 0.375% 08/06/2027 EMTN	EUR	5,386,766.21	0.44
9,500,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	7,820,338.44	0.64	19,300,000	KBC GROUP NV 01/03/2027 FRN EMTN	EUR	17,284,387.71	1.41
7,237,000	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	5,325,217.70	0.44	20,200,000	KBC GROUP NV 16/06/2027 FRN EMTN	EUR	18,025,452.63	1.48
9,000,000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.900% 12/10/2029	EUR	5,997,416.22	0.49	6,600,000	PROXIMUS SADP 0.750% 17/11/2036 EMTN	EUR	4,411,288.53	0.36
4,382,000	LOGICOR FINANCING SARL 2.000% 17/01/2034 EMTN	EUR	2,613,491.71	0.21	5,000,000	VGP NV 2.250% 17/01/2030	EUR	3,453,160.30	0.28
1,000,000	PROLOGIS INTERNATIONAL FUNDING II SA 0.750% 23/03/2033 EMTN	EUR	661,876.81	0.05				<b>48,561,055.38</b>	<b>3.97</b>
6,771,000	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029 EMTN	EUR	5,311,777.12	0.43		<b>Gran Bretaña</b>			
6,945,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032 EMTN	EUR	5,165,573.98	0.42	4,990,000	HSBC HOLDINGS PLC 04/12/2024 FRN EMTN	EUR	4,916,151.99	0.40
3,045,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.750% 15/03/2028 EMTN	EUR	2,690,310.67	0.22	1,684,000	NATIONAL GRID PLC 0.250% 01/09/2028 EMTN	EUR	1,393,783.78	0.11
400,000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	329,314.70	0.03	12,766,000	NATIONAL GRID PLC 3.875% 16/01/2029 EMTN	EUR	12,699,573.91	1.04
6,875,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031 EMTN	EUR	5,912,819.76	0.48	14,500,000	SSE PLC 2.875% 01/08/2029 EMTN	EUR	13,911,701.65	1.14
4,784,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.625% 07/03/2030 EMTN	EUR	4,355,545.39	0.36	9,188,000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031 EMTN	EUR	9,190,184.72	0.75
1,275,000	PROLOGIS INTERNATIONAL FUNDING II SA 4.625% 21/02/2035 EMTN	EUR	1,191,192.17	0.10				<b>42,111,396.05</b>	<b>3.44</b>
9,647,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	7,258,471.29	0.60		<b>Estados Unidos</b>			
7,719,000	SEGRO CAPITAL SARL 1.250% 23/03/2026 EMTN	EUR	6,880,696.53	0.56	11,322,000	DIGITAL EURO FINCO LLC 2.500% 16/01/2026	EUR	10,570,240.37	0.86
7,754,000	SEGRO CAPITAL SARL 1.875% 23/03/2030 EMTN	EUR	6,138,982.30	0.50	17,000,000	EQUINIX INC 0.250% 15/03/2027	EUR	14,660,710.58	1.20
8,872,000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	6,744,319.53	0.55	7,951,000	EQUINIX INC 1.000% 15/03/2033	EUR	5,824,955.24	0.48
7,523,000	SELP FINANCE SARL 3.750% 10/08/2027 EMTN	EUR	6,920,061.42	0.57	3,924,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	3,488,293.29	0.29
			<b>86,572,615.67</b>	<b>7.08</b>	3,000,000	VF CORP 4.250% 07/03/2029 EMTN	EUR	2,991,778.74	0.24
								<b>37,535,978.22</b>	<b>3.07</b>
	<b>Noruega</b>					<b>Finlandia</b>			
11,517,000	DNB BANK ASA 14/03/2029 FRN EMTN	EUR	11,706,998.71	0.96	9,114,000	NORDEA BANK ABP 0.375% 28/05/2026 EMTN	EUR	8,250,544.47	0.67
5,000,000	DNB BANK ASA 16/02/2027 FRN EMTN	EUR	4,959,550.20	0.41	6,364,000	NORDEA BANK ABP 0.500% 19/03/2031 EMTN	EUR	5,058,923.64	0.41
29,971,000	DNB BANK ASA 18/01/2028 FRN EMTN	EUR	26,601,097.32	2.17	16,726,000	UPM-KYMMENE OYJ 2.250% 23/05/2029 EMTN	EUR	15,383,296.43	1.27
7,822,000	DNB BANK ASA 21/09/2027 FRN EMTN	EUR	7,689,919.27	0.63				<b>28,692,764.54</b>	<b>2.35</b>
7,144,000	SPAREBANK 1 SR-BANK ASA 0.250% 09/11/2026 EMTN	EUR	6,258,442.05	0.51		<b>Austria</b>			
5,000,000	SPAREBANK 1 SR-BANK ASA 15/07/2027 FRN EMTN	EUR	4,375,580.20	0.36	17,800,000	ERSTE GROUP BANK AG 0.125% 17/05/2028 EMTN	EUR	14,520,034.94	1.19
11,500,000	SPAREBANK 1 SR-BANK ASA 3.750% 23/11/2027	EUR	11,411,777.87	0.93	6,400,000	ERSTE GROUP BANK AG 16/01/2031 FRN	EUR	6,297,606.78	0.52
			<b>73,003,365.62</b>	<b>5.97</b>	4,900,000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026 EMTN	EUR	4,175,003.84	0.34
								<b>24,992,645.56</b>	<b>2.05</b>
	<b>Irlanda</b>					<b>Japón</b>			
5,000,000	AIB GROUP PLC 04/07/2026 FRN	EUR	4,908,979.35	0.40	2,542,000	EAST JAPAN RAILWAY CO 4.110% 22/02/2043 EMTN	EUR	2,541,748.88	0.21
12,054,000	AIB GROUP PLC 16/02/2029 FRN	EUR	12,477,624.69	1.02	5,593,000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	4,662,990.53	0.38
12,274,000	AIB GROUP PLC 17/11/2027 FRN EMTN	EUR	10,655,687.95	0.87	17,136,000	NTT FINANCE CORP 0.399% 13/12/2028 EMTN	EUR	14,404,498.64	1.18
2,675,000	AIB GROUP PLC 30/05/2031 FRN EMTN	EUR	2,423,835.90	0.20				<b>21,609,238.05</b>	<b>1.77</b>
16,584,000	BANK OF IRELAND GROUP PLC 10/05/2027 FRN EMTN	EUR	14,611,221.92	1.20		<b>Suecia</b>			
2,000,000	BANK OF IRELAND GROUP PLC 11/08/2031 FRN EMTN	EUR	1,718,112.16	0.14	13,804,000	SKANDINAVISKA ENSKILDA BANKEN AB 4.000% 09/11/2026	EUR	13,761,093.86	1.12
6,280,000	BANK OF IRELAND GROUP PLC 16/07/2028 FRN	EUR	6,295,165.57	0.51	6,360,000	TELIA CO AB 30/06/2083 FRN	EUR	5,596,020.77	0.46
5,737,000	ESB FINANCE DAC 1.125% 11/06/2030 EMTN	EUR	4,896,851.52	0.40				<b>19,357,114.63</b>	<b>1.58</b>
2,697,000	SMURFIT KAPPA TREASURY ULC 1.000% 22/09/2033	EUR	1,984,980.16	0.16		<b>Australia</b>			
			<b>59,972,459.22</b>	<b>4.90</b>	15,425,000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028 GMTN	EUR	14,439,484.56	1.18
								<b>14,439,484.56</b>	<b>1.18</b>
	<b>Italia</b>					<b>República Checa</b>			
5,137,000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030 EMTN	EUR	4,145,834.86	0.34	8,300,000	CESKA SPORITELNA AS 13/09/2028 FRN EMTN	EUR	6,634,757.97	0.54
10,300,000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031 EMTN	EUR	8,374,490.50	0.68					
3,000,000	ERG SPA 0.500% 11/09/2027	EUR	2,587,006.86	0.21					
10,102,000	ERG SPA 0.875% 15/09/2031 EMTN	EUR	7,737,136.55	0.63					
3,766,000	INTESA SANPAOLO SPA 0.750% 04/12/2024 EMTN	EUR	3,580,010.37	0.29					
23,117,000	INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	19,679,513.43	1.62					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Corporate Green Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
5,000,000	RAIFFEISENBANK AS 09/06/2028 FRN	EUR	3,754,919.40	0.31
			<b>10,389,677.37</b>	<b>0.85</b>
<b>Dinamarca</b>				
8,750,000	AP MOLLER - MAERSK A/S 0.750% 25/11/2031 EMTN	EUR	6,730,742.38	0.55
			<b>6,730,742.38</b>	<b>0.55</b>
<b>Portugal</b>				
6,500,000	EDP - ENERGIAS DE PORTUGAL SA 14/03/2082 FRN	EUR	5,465,074.16	0.45
1,000,000	EDP - ENERGIAS DE PORTUGAL SA 20/07/2080 FRN	EUR	905,598.99	0.07
			<b>6,370,673.15</b>	<b>0.52</b>
<b>Corea del Sur</b>				
2,403,000	LG CHEM LTD 3.625% 15/04/2029	USD	2,080,424.31	0.17
2,430,000	SK HYNIX INC 2.375% 19/01/2031	USD	1,675,477.10	0.14
			<b>3,755,901.41</b>	<b>0.31</b>
<b>India</b>				
3,963,000	POWER FINANCE CORP LTD 1.841% 21/09/2028 GMTN	EUR	3,216,364.50	0.26
			<b>3,216,364.50</b>	<b>0.26</b>
			<b>1,180,689,103.13</b>	<b>96.56</b>
<b>Total cartera de títulos</b>			<b>1,180,689,103.13</b>	<b>96.56</b>

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR		
<b>Contratos a plazo sobre divisas</b>						
3,835,264.81	GBP	4,311,540.96	EUR	19/04/2023	4,311,540.96	50,953.07
15,014,045.71	EUR	16,350,000.00	USD	30/06/2023	15,014,045.71	40,256.71
2,996,705.86	CHF	3,003,535.24	EUR	19/04/2023	3,003,535.24	18,086.90
34.10	EUR	379.99	SEK	19/04/2023	34.10	0.37
3,497.98	EUR	3,485.74	CHF	04/04/2023	3,497.98	(14.01)
17,639.80	SEK	1,581.60	EUR	19/04/2023	1,581.60	(15.81)
6,327.35	EUR	5,576.93	GBP	04/04/2023	6,327.35	(19.55)
7,003.33	EUR	6,974.62	CHF	03/04/2023	7,003.33	(23.81)
65,884.02	EUR	57,964.76	GBP	03/04/2023	65,884.02	(83.60)
38,692.24	EUR	34,331.31	GBP	19/04/2023	38,692.24	(358.55)
64,750.25	EUR	64,782.36	CHF	19/04/2023	64,750.25	(570.75)
					<b>22,516,892.78</b>	<b>108,210.97</b>

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuros sobre tipos de interés</b>				
(690)	EURO-BOBL FUTURE 08/06/2023	EUR	81,337,200.00	(772,351.35)
(32)	EURO-BUND FUTURE 08/06/2023	EUR	4,346,880.00	76,480.00
(4)	EURO-BUXL 30Y BOND 08/06/2023	EUR	563,440.00	(37,853.32)
(1)	US ULTRA BOND (CBT) 21/06/2023	USD	129,895.53	(5,867.73)
(17)	US 10YR NOTE (CBT) 21/06/2023	USD	1,798,216.09	(53,787.57)
(35)	US 10YR ULTRA FUTURE 21/06/2023	USD	3,902,546.71	(142,439.94)
(9)	US 2YR NOTE (CBT) 30/06/2023	USD	1,710,228.85	(18,962.28)
(42)	US 5YR NOTE (CBT) 30/06/2023	USD	4,233,354.64	(89,396.68)
			<b>98,021,761.82</b>	<b>(1,044,178.87)</b>
<b>Total instrumentos financieros derivados</b>				<b>(935,967.90)</b>

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>1,180,689,103.13</b>	<b>96.56</b>
<b>Total instrumentos financieros derivados</b>	<b>(935,967.90)</b>	<b>(0.08)</b>
<b>Efectivo en bancos</b>	<b>20,562,968.57</b>	<b>1.68</b>
<b>Otros activos y pasivos</b>	<b>22,387,851.71</b>	<b>1.84</b>
<b>Total activos netos</b>	<b>1,222,703,955.51</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Europe Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	281,963.75	<b>Número de acciones</b>		
	30/09/2022	EUR	265,636.99			
	30/09/2021	EUR	41,676,380.95			
<b>Valor liquidativo por acción**</b>				Distribution P (EUR)	31/03/2023	152
					30/09/2022	152
					30/09/2021	164
Capitalisation I (EUR)	31/03/2023	EUR	0.73	Distribution R (EUR)	31/03/2023	50
	30/09/2022	EUR	0.68		30/09/2022	50
	30/09/2021	EUR	95.06		30/09/2021	101
Capitalisation P (EUR)	31/03/2023	EUR	0.63			
	30/09/2022	EUR	0.59			
	30/09/2021	EUR	83.07			
Capitalisation R (EUR)	31/03/2023	EUR	2.45	<b>Gastos corrientes en %*</b>		
	30/09/2022	EUR	2.30			
	30/09/2021	EUR	320.90		Capitalisation I (EUR)	31/03/2023
Capitalisation X (EUR)	31/03/2023	EUR	0.57	Capitalisation P (EUR)	31/03/2023	1.90%
	30/09/2022	EUR	0.54	Capitalisation R (EUR)	31/03/2023	1.15%
	30/09/2021	EUR	75.18	Capitalisation X (EUR)	31/03/2023	2.40%
Capitalisation X (USD)	31/03/2023	USD	0.75	Capitalisation X (USD)	31/03/2023	2.39%
	30/09/2022	USD	0.65			
	30/09/2021	USD	106.37			
Distribution P (EUR)	31/03/2023	EUR	36.30	Distribution P (EUR)	31/03/2023	1.90%
	30/09/2022	EUR	34.20	Distribution R (EUR)	31/03/2023	1.14%
	30/09/2021	EUR	4,890.11			
Distribution R (EUR)	31/03/2023	EUR	2.17	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	19.56%
	30/09/2022	EUR	2.05			
	30/09/2021	EUR	292.38			
<b>Número de acciones</b>						
Capitalisation I (EUR)	31/03/2023		91,805			
	30/09/2022		91,805			
	30/09/2021		110,306			
Capitalisation P (EUR)	31/03/2023		117,097			
	30/09/2022		117,097			
	30/09/2021		127,865			
Capitalisation R (EUR)	31/03/2023		2,134			
	30/09/2022		2,134			
	30/09/2021		2,444			
Capitalisation X (EUR)	31/03/2023		219,366			
	30/09/2022		219,366			
	30/09/2021		245,956			
Capitalisation X (USD)	31/03/2023		8,891			
	30/09/2022		8,891			
	30/09/2021		5,041			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Emerging Europe Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>3.10</b>
Acciones		3.10
<b>Efectivo en bancos</b>		<b>226,081.18</b>
<b>Otros activos</b>	4	<b>95,874.96</b>
<b>Total activos</b>		<b>321,959.24</b>
<b>Pasivos corrientes</b>	4	<b>(39,995.49)</b>
<b>Total pasivo</b>		<b>(39,995.49)</b>
<b>Activos netos al final del período</b>		<b>281,963.75</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Europe Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>				
<b>Acciones</b>				
<b>Turquía</b>				
1	ENKA INSAAT VE SANAYI AS	TRY	1.40	0.00
1	EREGLI DEMIR VE CELIK FABRIKALARI TAS	TRY	1.70	0.00
			<b>3.10</b>	<b>0.00</b>
			<b>3.10</b>	<b>0.00</b>
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>				
<b>Acciones</b>				
<b>Rusia</b>				
750,000	AEROFLOT PJSC	USD	0.00	0.00
790,532	GAZPROM PJSC	USD	0.00	0.00
21,050	LUKOIL PJSC	USD	0.00	0.00
8,000	MAGNIT PJSC	USD	0.00	0.00
89,000	NOVATEK PJSC	USD	0.00	0.00
400,000	SBERBANK OF RUSSIA PJSC	USD	0.00	0.00
603,000	SBERBANK OF RUSSIA PJSC	USD	0.00	0.00
183,000	TATNEFT PJSC	USD	0.00	0.00
183,000	TATNEFT PJSC - PREF 3	USD	0.00	0.00
550,000,000	VTB BANK PJSC	USD	0.00	0.00
			<b>0.00</b>	<b>0.00</b>
<b>Países Bajos</b>				
2,100	X5 RETAIL GROUP NV - GDR REG	USD	0.00	0.00
45,000	X5 RETAIL GROUP NV - GDR REG	USD	0.00	0.00
27,000	YANDEX NV - A	USD	0.00	0.00
			<b>0.00</b>	<b>0.00</b>
			<b>0.00</b>	<b>0.00</b>
<b>Total cartera de títulos</b>			<b>3.10</b>	<b>-</b>

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>3.10</b>	<b>-</b>
<b>Efectivo en bancos</b>	<b>226,081.18</b>	<b>80.18</b>
<b>Otros activos y pasivos</b>	<b>55,879.47</b>	<b>19.82</b>
<b>Total activos netos</b>	<b>281,963.75</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Corporate Debt (Former NN)

(Denominado en USD)

## Estadísticas

Patrimonio neto				Número de acciones		
	31/03/2023	USD	114,769,381.20			
	30/09/2022	USD	108,846,647.86			
	30/09/2021	USD	148,987,493.77	Capitalisation X Hedged (i) (EUR)	31/03/2023	1,240
					30/09/2022	1,534
					30/09/2021	2,583
Valor liquidativo por acción**						
Capitalisation I (USD)	31/03/2023	USD	7,325.70	Capitalisation Z (USD)	31/03/2023	13,916
	30/09/2022	USD	6,813.20		30/09/2022	13,973
	30/09/2021	USD	8,395.73		30/09/2021	16,940
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	6,468.78			
	30/09/2022	EUR	6,108.40			
	30/09/2021	EUR	7,660.27			
Capitalisation N Hedged (i) (EUR)	31/03/2023	EUR	317.83	Gastos corrientes en %*		
	30/09/2022	EUR	299.99	Capitalisation I (USD)	31/03/2023	0.88%
	30/09/2021	EUR	376.16	Capitalisation I Hedged (i) (EUR)	31/03/2023	0.90%
Capitalisation P (USD)	31/03/2023	USD	345.47	Capitalisation N Hedged (i) (EUR)	31/03/2023	0.92%
	30/09/2022	USD	322.29	Capitalisation P (USD)	31/03/2023	1.50%
	30/09/2021	USD	399.61	Capitalisation X (USD)	31/03/2023	1.80%
Capitalisation X (USD)	31/03/2023	USD	330.42	Capitalisation X Hedged (i) (EUR)	31/03/2023	1.82%
	30/09/2022	USD	308.71	Capitalisation Z (USD)	31/03/2023	0.16%
	30/09/2021	USD	383.92			
Capitalisation X Hedged (i) (EUR)	31/03/2023	EUR	280.71	Índice de rotación de la cartera en %*		
	30/09/2022	EUR	266.18		31/03/2023	65.89%
	30/09/2021	EUR	336.96			
Capitalisation Z (USD)	31/03/2023	USD	6,460.67			
	30/09/2022	USD	5,987.16			
	30/09/2021	USD	7,324.83			
Número de acciones						
Capitalisation I (USD)	31/03/2023		138			
	30/09/2022		145			
	30/09/2021		208			
Capitalisation I Hedged (i) (EUR)	31/03/2023		3,219			
	30/09/2022		3,856			
	30/09/2021		2,381			
Capitalisation N Hedged (i) (EUR)	31/03/2023		2,072			
	30/09/2022		2,004			
	30/09/2021		1,612			
Capitalisation P (USD)	31/03/2023		111			
	30/09/2022		111			
	30/09/2021		357			
Capitalisation X (USD)	31/03/2023		282			
	30/09/2022		324			
	30/09/2021		430			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Corporate Debt (Former NN)

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>102,562,563.05</b>
Obligaciones y otros instrumentos de deuda		102,562,563.05
<b>Total instrumentos financieros derivados</b>	2	<b>649,707.06</b>
Contratos a plazo sobre divisas		348,422.59
Futuros		301,284.47
<b>Efectivo en bancos</b>		<b>10,217,689.06</b>
<b>Cuenta de depósito de garantía</b>		<b>221,728.86</b>
<b>Otros activos</b>	4, 12	<b>11,347,384.33</b>
<b>Total activos</b>		<b>124,999,072.36</b>
<b>Pasivos corrientes</b>	4, 12	<b>(10,229,691.16)</b>
<b>Total pasivo</b>		<b>(10,229,691.16)</b>
<b>Activos netos al final del período</b>		<b>114,769,381.20</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Corporate Debt (Former NN)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,000,000	INDORAMA VENTURES GLOBAL SERVICES LTD 4.375% 12/09/2024 EMTN	USD	964,415.73	0.84
					1,200,000	KASIKORN BANK PCL/HONG KONG 5.458% 07/03/2028	USD	1,237,612.09	1.08
					1,450,000	KRUNG THAI BANK PCL/CAYMAN ISLANDS FRN PERP	USD	1,282,423.09	1.12
					500,000	MINOR INTERNATIONAL PCL FRN PERP	USD	495,114.68	0.43
					1,600,000	MINOR INTERNATIONAL PCL FRN PERP	USD	1,401,943.04	1.21
					200,000	THAI OIL PCL 4.875% 23/01/2043	USD	159,805.59	0.14
					400,000	THAI OIL TREASURY CENTER CO LTD 5.375% 20/11/2048 EMTN	USD	330,166.72	0.29
								<b>7,196,420.58</b>	<b>6.27</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>India</b>				
<b>Islas Caimán</b>									
450,000	AAC TECHNOLOGIES HOLDINGS INC 2.625% 02/06/2026	USD	369,220.13	0.32					
1,200,000	ABQ FINANCE LTD 1.875% 08/09/2025 EMTN	USD	1,099,563.97	0.95					
600,000	AGILE GROUP HOLDINGS LTD FRN PERP	USD	238,439.69	0.21					
500,000	BAIDU INC 4.875% 14/11/2028	USD	497,158.00	0.43					
500,000	CDBL FUNDING 1 3.500% 24/10/2027 EMTN	USD	472,693.04	0.41					
200,000	CHINA AOYUAN GROUP LTD ZCP 21/06/2024	USD	18,042.66	0.02					
200,000	CHINA AOYUAN GROUP LTD 5.880% 01/03/2027	USD	18,345.60	0.02					
200,000	CHINA HONGQIAO GROUP LTD 6.250% 08/06/2024	USD	192,473.03	0.17					
200,000	CHINA HONGQIAO GROUP LTD 7.375% 02/05/2023	USD	199,798.98	0.17					
300,000	CHINA SCE GROUP HOLDINGS LTD 7.000% 02/05/2025	USD	133,860.80	0.12					
500,000	COUNTRY GARDEN HOLDINGS CO LTD 4.800% 06/08/2030	USD	244,579.74	0.21					
350,000	ENN ENERGY HOLDINGS LTD 4.625% 17/05/2027	USD	344,892.18	0.30					
200,000	FANTASIA HOLDINGS GROUP CO LTD 11.875% 01/06/2023	USD	21,517.20	0.02					
1,300,000	GRAN TIERRA ENERGY INTERNATIONAL HOLDINGS LTD 6.250% 15/02/2025	USD	1,108,611.35	0.96					
500,000	JD.COM INC 3.375% 14/01/2030	USD	453,373.37	0.40					
700,000	JD.COM INC 3.875% 29/04/2026	USD	679,472.56	0.59					
1,000,000	LINK FINANCE CAYMAN 2009 2.750% 19/01/2032 EMTN	USD	863,612.40	0.75					
800,000	MEITUAN 3.050% 28/10/2030	USD	640,887.71	0.56					
500,000	NIO INC 0.500% 01/02/2027	USD	398,074.89	0.35					
440,285	ODEBRECHT OIL & GAS FINANCE LTD ZCP PERP	USD	896.90	0.00					
1,050,000	SANDS CHINA LTD 3.750% 08/08/2031	USD	841,377.98	0.73					
300,000	SANDS CHINA LTD 5.400% 08/08/2028	USD	282,929.62	0.25					
600,000	SUNAC CHINA HOLDINGS LTD 6.800% 20/10/2024	USD	143,080.00	0.12					
582,000	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD 5.950% 17/07/2026	USD	593,625.38	0.52					
600,000	TENCENT HOLDINGS LTD 3.925% 19/01/2038 EMTN	USD	499,991.19	0.44					
500,000	WYNN MACAU LTD 5.125% 15/12/2029	USD	406,063.23	0.35					
500,000	WYNN MACAU LTD 5.500% 01/10/2027	USD	437,477.21	0.38					
200,000	WYNN MACAU LTD 5.625% 26/08/2028	USD	170,079.13	0.15					
400,000	YUZHOU GROUP HOLDINGS CO LTD 5.375% PERP	USD	19,391.94	0.02					
300,000	ZHENRO PROPERTIES GROUP LTD 6.630% 07/01/2026	USD	23,262.74	0.02					
			<b>11,412,792.62</b>	<b>9.94</b>					
<b>Países Bajos</b>					<b>Corea del Sur</b>				
1,134,000	BRASKEM NETHERLANDS FINANCE BV 7.250% 13/02/2033	USD	1,093,273.97	0.95	1,650,000	HANWHA LIFE INSURANCE CO LTD FRN PERP 12/02/2030	USD	1,637,000.31	1.42
2,800,000	IHS NETHERLANDS HOLDCO BV 8.000% 18/09/2027	USD	2,481,451.39	2.16	1,450,000	HANWHA LIFE INSURANCE CO LTD 04/02/2032 FRN	USD	1,281,834.60	1.12
565,000	METINVEST BV 7.650% 01/10/2027	USD	332,288.53	0.29	450,000	KOREA DEVELOPMENT BANK/THE 4.375% 15/02/2028	USD	450,489.14	0.39
1,300,000	METINVEST BV 7.750% 17/10/2029	USD	715,083.86	0.62	1,000,000	KT CORP 1.375% 21/01/2027	USD	883,742.09	0.77
1,400,000	MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	1,098,608.06	0.96	200,000	KYOBO LIFE INSURANCE CO LTD 15/06/2052 FRN	USD	188,962.38	0.16
400,000	MONG DUONG FINANCE HOLDINGS BV 5.125% 07/05/2029	USD	341,488.89	0.30	200,000	SHINHAN BANK CO LTD 4.000% 23/04/2029	USD	183,595.87	0.16
800,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	EUR	884,405.77	0.77	200,000	SK HYNIX INC 6.250% 17/01/2026	USD	201,978.34	0.18
800,000	VEON HOLDINGS BV 4.950% 16/06/2024	USD	709,489.06	0.62	1,100,000	TONGYANG LIFE INSURANCE CO FRN PERP	USD	951,500.00	0.83
1,094,000	VIVO ENERGY INVESTMENTS BV 5.125% 24/09/2027	USD	998,486.20	0.87	200,000	WOORI BANK 4.875% 26/01/2028	USD	201,230.46	0.18
			<b>8,654,575.73</b>	<b>7.54</b>	<b>5,980,333.19</b>				
<b>Tailandia</b>					<b>5,997,352.17</b>				
500,000	BANGKOK BANK PCL/HONG KONG FRN PERP EMTN	USD	458,548.33	0.40	<b>5.23</b>				
700,000	BANGKOK BANK PCL/HONG KONG FRN PERP EMTN	USD	641,967.66	0.56	<b>Corea del Sur</b>				
200,000	BANGKOK BANK PCL/HONG KONG 9.025% 15/03/2029	USD	224,423.65	0.20					
					<b>Canadá</b>				
					<b>México</b>				
					<b>Islas Vírgenes Británicas</b>				
					770,000	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN FRN PERP	USD	731,077.04	0.64
					900,000	BBVA BANCOMER SA/TEXAS 18/01/2033 FRN	USD	774,240.93	0.67
					800,000	CIBANCO SA INSTITUCION DE BANCA MULTIPLE TRUST CIB/3332 4.375% 22/07/2031	USD	590,318.64	0.51
					1,700,000	GRUPO KUO SAB DE CV 5.750% 07/07/2027	USD	1,548,993.57	1.36
					1,235,000	TRUST FIBRA UNO 6.390% 15/01/2050	USD	931,147.91	0.81
								<b>4,575,778.09</b>	<b>3.99</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Emerging Markets Corporate Debt (Former NN)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD
<b>Nigeria</b>					371,960.18 USD	347,581.72 EUR	19/04/2023	371,960.18 (5,984.48)
1,300,000	SEPLAT ENERGY PLC 7.750% 01/04/2026	USD	1,014,026.27	0.88	866,052.10 USD	820,000.00 EUR	13/04/2023	866,052.10 (25,276.48)
			<b>1,014,026.27</b>	<b>0.88</b>				<b>24,853,050.46</b>
<b>Bahamas</b>								<b>348,422.59</b>
1,110,000	INTERCORP PERU LTD 3.875% 15/08/2029	USD	923,394.50	0.80				
			<b>923,394.50</b>	<b>0.80</b>				
<b>Paraguay</b>								
1,035,000	BANCO CONTINENTAL SAECA 2.750% 10/12/2025	USD	913,409.74	0.80				
			<b>913,409.74</b>	<b>0.80</b>				
<b>Emiratos Árabes Unidos</b>								
1,065,000	NBK TIER 1 LTD FRN PERP	USD	910,575.00	0.79				
			<b>910,575.00</b>	<b>0.79</b>				
<b>Georgia</b>								
900,000	TBC BANK JSC 5.750% 19/06/2024 EMTN	USD	880,957.63	0.77				
			<b>880,957.63</b>	<b>0.77</b>				
<b>Brasil</b>								
1,200,000	BRF SA 5.750% 21/09/2050	USD	801,935.64	0.70				
			<b>801,935.64</b>	<b>0.70</b>				
<b>Filipinas</b>								
700,000	GLOBE TELECOM INC 3.000% 23/07/2035	USD	512,611.37	0.45				
300,000	SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	258,064.83	0.22				
			<b>770,676.20</b>	<b>0.67</b>				
<b>Trinidad y Tobago</b>								
750,000	TELECOMMUNICATIONS SERVICES OF TRINIDAD & TOBAGO LTD 8.875% 18/10/2029	USD	628,426.91	0.55				
			<b>628,426.91</b>	<b>0.55</b>				
<b>Indonesia</b>								
300,000	ALAM SUTERA REALTY TBK PT 8.250% 02/11/2025	USD	252,401.78	0.22				
290,000	BANK MANDIRI PERSERO TBK PT 5.500% 04/04/2026 EMTN	USD	293,539.05	0.26				
			<b>545,940.83</b>	<b>0.48</b>				
<b>Hong Kong</b>								
400,000	FAR EAST HORIZON LTD 2.625% 03/03/2024 EMTN	USD	376,367.82	0.33				
			<b>376,367.82</b>	<b>0.33</b>				
			<b>102,562,563.05</b>	<b>89.36</b>				
<b>Total cartera de títulos</b>								

Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Futuros sobre tipos de interés</b>				
9	US LONG BOND (CBT) 21/06/2023	USD	1,180,406.25	52,171.87
37	US ULTRA BOND (CBT) 21/06/2023	USD	5,221,625.00	223,572.50
48	US 10YR NOTE (CBT) 21/06/2023	USD	5,516,250.00	161,921.88
(35)	US 10YR ULTRA FUTURE 21/06/2023	USD	4,239,921.88	(148,498.89)
63	US 2YR NOTE (CBT) 30/06/2023	USD	13,006,546.94	146,207.48
(70)	US 5YR NOTE (CBT) 30/06/2023	USD	7,665,546.91	(134,090.37)
			<b>36,830,296.98</b>	<b>301,284.47</b>

**Total instrumentos financieros derivados 649,707.06**

Resumen de activos netos a 31/03/2023

	% VL
<b>Total cartera de títulos</b>	<b>102,562,563.05 89.36</b>
<b>Total instrumentos financieros derivados</b>	<b>649,707.06 0.57</b>
<b>Efectivo en bancos</b>	<b>10,217,689.06 8.90</b>
<b>Otros activos y pasivos</b>	<b>1,339,422.03 1.17</b>
<b>Total activos netos</b>	<b>114,769,381.20 100.00</b>

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>			
22,066,419.58 EUR	23,614,347.32 USD	19/04/2023	379,680.48
690.86 USD	633.06 EUR	04/04/2023	3.07

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	5,215,826,422.26	Capitalisation X Hedged (i) (EUR)	31/03/2023	EUR	3,955.47
	30/09/2022	USD	4,098,858,613.68		30/09/2022	EUR	3,596.36
	30/09/2021	USD	7,033,973,351.64		30/09/2021	EUR	5,068.74
<b>Valor liquidativo por acción**</b>				Capitalisation Y (USD)	31/03/2023	USD	269.71
					30/09/2022	USD	242.52
Capitalisation I (USD)	31/03/2023	USD	7,386.55	Capitalisation Y Hedged (i) (EUR)	30/09/2021	USD	338.06
	30/09/2022	USD	6,574.25		31/03/2023	EUR	226.40
	30/09/2021	USD	8,990.21		30/09/2022	EUR	206.91
Capitalisation I Hedged (i) (CHF)	31/03/2023	CHF	4,807.40	30/09/2021	EUR	294.65	
	30/09/2022	CHF	4,384.79	Capitalisation Z Hedged (EUR)	31/03/2023	EUR	5,051.41
	30/09/2021	CHF	6,125.26		30/09/2022	EUR	4,557.83
			30/09/2021		EUR	-	
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	4,719.42	Capitalisation Zz Hedged (i) (EUR)	31/03/2023	EUR	4,582.70
	30/09/2022	EUR	4,271.51		30/09/2022	EUR	4,130.11
	30/09/2021	EUR	5,966.83		30/09/2021	EUR	5,718.57
Capitalisation N (USD)	31/03/2023	USD	349.82	Distribution I Hedged (i) (EUR)	31/03/2023	EUR	2,135.78
	30/09/2022	USD	311.67		30/09/2022	EUR	2,021.60
	30/09/2021	USD	426.27		30/09/2021	EUR	2,936.51
Capitalisation N Hedged (i) (EUR)	31/03/2023	EUR	4,455.35	Distribution I (M) (USD)	31/03/2023	USD	3,893.89
	30/09/2022	EUR	4,033.55		30/09/2022	USD	3,540.68
	30/09/2021	EUR	5,633.97		30/09/2021	USD	5,060.65
Capitalisation O Hedged (i) (EUR)	31/03/2023	EUR	4,380.59	Distribution I (M) Hedged (i) (PLN)	31/03/2023	PLN	15,130.31
	30/09/2022	EUR	3,958.25		30/09/2022	PLN	13,605.67
	30/09/2021	EUR	5,519.91		30/09/2021	PLN	19,032.60
Capitalisation P (USD)	31/03/2023	USD	330.75	Distribution I (Q) Hedged (i) (GBP)	31/03/2023	GBP	71.54
	30/09/2022	USD	295.47		30/09/2022	GBP	65.80
	30/09/2021	USD	406.54		30/09/2021	GBP	94.32
Capitalisation P Hedged (i) (CHF)	31/03/2023	CHF	218.70	Distribution N Hedged (i) (EUR)	31/03/2023	EUR	689.37
	30/09/2022	CHF	200.11		30/09/2022	EUR	652.50
	30/09/2021	CHF	281.35		30/09/2021	EUR	947.79
Capitalisation P Hedged (i) (CZK)	31/03/2023	CZK	5,617.74	Distribution N (Q) (USD)	31/03/2023	USD	1,971.82
	30/09/2022	CZK	4,982.01		30/09/2022	USD	1,798.72
	30/09/2021	CZK	6,691.03		30/09/2021	USD	2,552.03
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	4,198.84	Distribution O Hedged (i) (EUR)	31/03/2023	EUR	689.32
	30/09/2022	EUR	3,811.89		30/09/2022	EUR	652.54
	30/09/2021	EUR	5,356.46		30/09/2021	EUR	947.90
Capitalisation R (USD)	31/03/2023	USD	338.95	Distribution O (Q) (USD)	31/03/2023	USD	1,985.60
	30/09/2022	USD	302.08		30/09/2022	USD	1,809.03
	30/09/2021	USD	413.64		30/09/2021	USD	2,566.82
Capitalisation X (HUF)	31/03/2023	HUF	103,788.82	Distribution P Hedged (i) (EUR)	31/03/2023	EUR	687.98
	30/09/2022	HUF	114,560.40		30/09/2022	EUR	649.72
	30/09/2021	HUF	113,464.72		30/09/2021	EUR	943.24
Capitalisation X (USD)	31/03/2023	USD	312.47				
	30/09/2022	USD	279.59				
	30/09/2021	USD	385.85				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

## Estadísticas (continuación)

Distribution P (Q) (USD)	31/03/2023	USD	1,956.50	<b>Número de acciones</b>					
	30/09/2022	USD	1,783.18						
	30/09/2021	USD	2,529.69						
Distribution R (Q) (USD)	31/03/2023	USD	1,977.77	Capitalisation N (USD)		31/03/2023	4,267		
	30/09/2022	USD	1,801.84					30/09/2022	4,645
	30/09/2021	USD	2,556.87						
Distribution X (USD)	31/03/2023	USD	826.73	Capitalisation N Hedged (i) (EUR)		31/03/2023	1,173		
	30/09/2022	USD	768.12					30/09/2022	1,171
	30/09/2021	USD	1,091.30						
Distribution X (M) (USD)	31/03/2023	USD	51.00	Capitalisation O Hedged (i) (EUR)		31/03/2023	89		
	30/09/2022	USD	49.40					30/09/2022	89
	30/09/2021	USD	77.43						
Distribution X (M) Hedged (i) (AUD)	31/03/2023	AUD	110.82	Capitalisation P (USD)		31/03/2023	19,132		
	30/09/2022	AUD	108.42					30/09/2022	22,169
	30/09/2021	AUD	171.95						
Distribution X (M) Hedged (i) (EUR)	31/03/2023	EUR	161.56	Capitalisation P Hedged (i) (CHF)		31/03/2023	641		
	30/09/2022	EUR	149.48					30/09/2022	641
	30/09/2021	EUR	217.33						
Distribution X (M) Hedged (i) (ZAR)	31/03/2023	ZAR	1,126.67	Capitalisation P Hedged (i) (CZK)		31/03/2023	9,631		
	30/09/2022	ZAR	1,169.61					30/09/2022	9,373
	30/09/2021	ZAR	1,982.83						
Distribution Y (M) (USD)	31/03/2023	USD	107.90	Capitalisation P Hedged (i) (EUR)		31/03/2023	6,514		
	30/09/2022	USD	105.14					30/09/2022	6,947
	30/09/2021	USD	166.52						
Distribution Y (M) Hedged (i) (AUD)	31/03/2023	AUD	95.36	Capitalisation R (USD)		31/03/2023	1,578		
	30/09/2022	AUD	93.94					30/09/2022	1,616
	30/09/2021	AUD	150.86						
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	ZAR	1,023.60	Capitalisation X (HUF)		31/03/2023	434		
	30/09/2022	ZAR	1,071.54					30/09/2022	858
	30/09/2021	ZAR	1,840.08						
Distribution Z (Q) Hedged (i) (EUR)	31/03/2023	EUR	3,601.83	Capitalisation X (USD)		31/03/2023	105,197		
	30/09/2022	EUR	3,323.46					30/09/2022	90,212
	30/09/2021	EUR	4,777.63						
<b>Número de acciones</b>				Capitalisation X Hedged (i) (EUR)		31/03/2023	4,960		
								30/09/2022	4,188
Capitalisation I (USD)	31/03/2023		17,166	Capitalisation Y (USD)		31/03/2023	58,892		
	30/09/2022		12,419					30/09/2022	64,062
	30/09/2021		14,679						
Capitalisation I Hedged (i) (CHF)	31/03/2023		101	Capitalisation Y Hedged (i) (EUR)		31/03/2023	4,753		
	30/09/2022		103					30/09/2022	9,409
	30/09/2021		64						
Capitalisation I Hedged (i) (EUR)	31/03/2023		43,238	Capitalisation Z Hedged (EUR)		31/03/2023	6,384		
	30/09/2022		55,770					30/09/2022	4,687
	30/09/2021		54,870						

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

## Estadísticas (continuación)

Número de acciones			Número de acciones		
Capitalisation Zz Hedged (i) (EUR)	31/03/2023 30/09/2022 30/09/2021	41,081 37,872 27,289	Distribution X (M) Hedged (i) (AUD)	31/03/2023 30/09/2022 30/09/2021	1,673,090 1,541,018 1,622,193
Distribution I Hedged (i) (EUR)	31/03/2023 30/09/2022 30/09/2021	50,615 50,289 52,639	Distribution X (M) Hedged (i) (EUR)	31/03/2023 30/09/2022 30/09/2021	9,333 14,274 19,287
Distribution I (M) (USD)	31/03/2023 30/09/2022 30/09/2021	0.80 0.80 824	Distribution X (M) Hedged (i) (ZAR)	31/03/2023 30/09/2022 30/09/2021	20,341,324 12,992,876 9,130,257
Distribution I (M) Hedged (i) (PLN)	31/03/2023 30/09/2022 30/09/2021	981 5,869 12,299	Distribution Y (M) (USD)	31/03/2023 30/09/2022 30/09/2021	2,896,478 2,918,429 4,353,499
Distribution I (Q) Hedged (i) (GBP)	31/03/2023 30/09/2022 30/09/2021	3,905 5,090 1,208	Distribution Y (M) Hedged (i) (AUD)	31/03/2023 30/09/2022 30/09/2021	389,066 515,971 845,784
Distribution N Hedged (i) (EUR)	31/03/2023 30/09/2022 30/09/2021	32,148 30,167 33,194	Distribution Y (M) Hedged (i) (ZAR)	31/03/2023 30/09/2022 30/09/2021	5,358,085 3,709,388 3,552,254
Distribution N (Q) (USD)	31/03/2023 30/09/2022 30/09/2021	465 463 715	Distribution Z (Q) Hedged (i) (EUR)	31/03/2023 30/09/2022 30/09/2021	343,075 327,796 342,210
Distribution O Hedged (i) (EUR)	31/03/2023 30/09/2022 30/09/2021	2,132 2,314 2,932	<b>Dividendo</b>		
Distribution O (Q) (USD)	31/03/2023 30/09/2022 30/09/2021	91 102 139	Distribution I Hedged (i) (EUR)	14/12/2022 EUR	98.81
Distribution P Hedged (i) (EUR)	31/03/2023 30/09/2022 30/09/2021	18,794 19,631 25,787	Distribution I (M) (USD)	02/03/2023 USD	9.51
Distribution P (Q) (USD)	31/03/2023 30/09/2022 30/09/2021	2,431 2,564 3,127	Distribution I (M) (USD)	02/02/2023 USD	9.51
Distribution R (Q) (USD)	31/03/2023 30/09/2022 30/09/2021	32 32 32	Distribution I (M) (USD)	03/01/2023 USD	9.51
Distribution X (USD)	31/03/2023 30/09/2022 30/09/2021	4,089 4,736 6,593	Distribution I (M) (USD)	02/12/2022 USD	16.30
Distribution X (M) (USD)	31/03/2023 30/09/2022 30/09/2021	18,278,889 15,586,982 16,225,500	Distribution I (M) (USD)	02/11/2022 USD	16.30
			Distribution I (M) (USD)	04/10/2022 USD	16.30
			Distribution I (M) Hedged (i) (PLN)	02/03/2023 PLN	55.56
			Distribution I (M) Hedged (i) (PLN)	02/02/2023 PLN	55.56
			Distribution I (M) Hedged (i) (PLN)	03/01/2023 PLN	55.56
			Distribution I (M) Hedged (i) (PLN)	02/12/2022 PLN	53.39
			Distribution I (M) Hedged (i) (PLN)	02/11/2022 PLN	53.39

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

## Estadísticas (continuación)

Distribution I (M) Hedged (i) (PLN)	04/10/2022	PLN	53.39	Distribution X (M) Hedged (i) (EUR)	02/02/2023	EUR	0.48
Distribution I (Q) Hedged (i) (GBP)	13/02/2023	GBP	0.91	Distribution X (M) Hedged (i) (EUR)	03/01/2023	EUR	0.48
Distribution I (Q) Hedged (i) (GBP)	11/11/2022	GBP	0.72	Distribution X (M) Hedged (i) (EUR)	02/12/2022	EUR	0.45
Distribution N Hedged (i) (EUR)	14/12/2022	EUR	31.80	Distribution X (M) Hedged (i) (EUR)	02/11/2022	EUR	0.45
Distribution N (Q) (USD)	13/02/2023	USD	24.93	Distribution X (M) Hedged (i) (EUR)	04/10/2022	EUR	0.45
Distribution N (Q) (USD)	11/11/2022	USD	19.61	Distribution X (M) Hedged (i) (ZAR)	02/03/2023	ZAR	31.70
Distribution O Hedged (i) (EUR)	14/12/2022	EUR	33.37	Distribution X (M) Hedged (i) (ZAR)	02/02/2023	ZAR	31.70
Distribution O (Q) (USD)	13/02/2023	USD	26.26	Distribution X (M) Hedged (i) (ZAR)	03/01/2023	ZAR	31.70
Distribution O (Q) (USD)	11/11/2022	USD	20.82	Distribution X (M) Hedged (i) (ZAR)	02/12/2022	ZAR	31.70
Distribution P Hedged (i) (EUR)	14/12/2022	EUR	27.77	Distribution X (M) Hedged (i) (ZAR)	02/11/2022	ZAR	31.70
Distribution P (Q) (USD)	13/02/2023	USD	21.79	Distribution X (M) Hedged (i) (ZAR)	04/10/2022	ZAR	31.70
Distribution P (Q) (USD)	11/11/2022	USD	16.77	Distribution Y (M) (USD)	02/03/2023	USD	1.46
Distribution R (Q) (USD)	13/02/2023	USD	24.38	Distribution Y (M) (USD)	02/02/2023	USD	1.46
Distribution R (Q) (USD)	11/11/2022	USD	19.12	Distribution Y (M) (USD)	03/01/2023	USD	1.46
Distribution X (USD)	14/12/2022	USD	30.69	Distribution Y (M) (USD)	02/12/2022	USD	1.46
Distribution X (M) (USD)	02/03/2023	USD	0.68	Distribution Y (M) (USD)	02/11/2022	USD	1.46
Distribution X (M) (USD)	02/02/2023	USD	0.68	Distribution Y (M) (USD)	04/10/2022	USD	1.46
Distribution X (M) (USD)	03/01/2023	USD	0.68	Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	1.33
Distribution X (M) (USD)	02/12/2022	USD	0.68	Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	1.33
Distribution X (M) (USD)	02/11/2022	USD	0.68	Distribution Y (M) Hedged (i) (AUD)	03/01/2023	AUD	1.33
Distribution X (M) (USD)	04/10/2022	USD	0.68	Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	1.33
Distribution X (M) Hedged (i) (AUD)	02/03/2023	AUD	1.50	Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	1.33
Distribution X (M) Hedged (i) (AUD)	02/02/2023	AUD	1.50	Distribution Y (M) Hedged (i) (AUD)	04/10/2022	AUD	1.33
Distribution X (M) Hedged (i) (AUD)	03/01/2023	AUD	1.50	Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	ZAR	29.60
Distribution X (M) Hedged (i) (AUD)	02/12/2022	AUD	1.50	Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	29.60
Distribution X (M) Hedged (i) (AUD)	02/11/2022	AUD	1.50	Distribution Y (M) Hedged (i) (ZAR)	03/01/2023	ZAR	29.60
Distribution X (M) Hedged (i) (AUD)	04/10/2022	AUD	1.50	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	29.60
Distribution X (M) Hedged (i) (EUR)	02/03/2023	EUR	0.48	Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	ZAR	29.60

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

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Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

## Estadísticas (continuación)

				Distribution N (Q) (USD)	31/03/2023	0.90%
Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	ZAR	29.60	Distribution O Hedged (i) (EUR)	31/03/2023	0.68%
Distribution Z (Q) Hedged (i) (EUR)	13/02/2023	EUR	45.68	Distribution O (Q) (USD)	31/03/2023	0.66%
Distribution Z (Q) Hedged (i) (EUR)	11/11/2022	EUR	36.18	Distribution P Hedged (i) (EUR)	31/03/2023	1.52%
				Distribution P (Q) (USD)	31/03/2023	1.50%
				Distribution R (Q) (USD)	31/03/2023	1.03%
				Distribution X (USD)	31/03/2023	1.80%
				Distribution X (M) (USD)	31/03/2023	1.80%
				Distribution X (M) Hedged (i) (AUD)	31/03/2023	1.83%
				Distribution X (M) Hedged (i) (EUR)	31/03/2023	1.83%
				Distribution X (M) Hedged (i) (ZAR)	31/03/2023	1.83%
				Distribution Y (M) (USD)	31/03/2023	2.80%
				Distribution Y (M) Hedged (i) (AUD)	31/03/2023	2.81%
				Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	2.82%
				Distribution Z (Q) Hedged (i) (EUR)	31/03/2023	0.12%
				<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(15.07%)
<b>Gastos corrientes en %*</b>						
Capitalisation I (USD)	31/03/2023		0.89%			
Capitalisation I Hedged (i) (CHF)	31/03/2023		0.91%			
Capitalisation I Hedged (i) (EUR)	31/03/2023		0.91%			
Capitalisation N (USD)	31/03/2023		0.91%			
Capitalisation N Hedged (i) (EUR)	31/03/2023		0.92%			
Capitalisation O Hedged (i) (EUR)	31/03/2023		0.68%			
Capitalisation P (USD)	31/03/2023		1.50%			
Capitalisation P Hedged (i) (CHF)	31/03/2023		1.52%			
Capitalisation P Hedged (i) (CZK)	31/03/2023		1.53%			
Capitalisation P Hedged (i) (EUR)	31/03/2023		1.52%			
Capitalisation R (USD)	31/03/2023		1.03%			
Capitalisation X (HUF)	31/03/2023		1.79%			
Capitalisation X (USD)	31/03/2023		1.80%			
Capitalisation X Hedged (i) (EUR)	31/03/2023		1.82%			
Capitalisation Y (USD)	31/03/2023		2.80%			
Capitalisation Y Hedged (i) (EUR)	31/03/2023		2.82%			
Capitalisation Z Hedged (EUR)	31/03/2023		0.19%			
Capitalisation Zz Hedged (i) (EUR)	31/03/2023		0.02%			
Distribution I Hedged (i) (EUR)	31/03/2023		0.91%			
Distribution I (M) (USD)	31/03/2023		0.88%			
Distribution I (M) Hedged (i) (PLN)	31/03/2023		0.90%			
Distribution I (Q) Hedged (i) (GBP)	31/03/2023		0.91%			
Distribution N Hedged (i) (EUR)	31/03/2023		0.92%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>4,830,465,188.57</b>
Organismos de inversión colectiva		363,172,092.60
Obligaciones y otros instrumentos de deuda		4,467,293,095.97
<b>Total instrumentos financieros derivados</b>	2	<b>80,453,644.91</b>
Swaps de incumplimiento de crédito		2,683,316.00
Contratos a plazo sobre divisas		69,450,027.47
Futuros		8,320,301.44
<b>Efectivo en bancos</b>		<b>310,667,906.80</b>
<b>Cuenta de depósito de garantía</b>		<b>28,497,313.46</b>
<b>Otros activos</b>	4, 12	<b>689,024,869.86</b>
<b>Total activos</b>		<b>5,939,108,923.60</b>
<b>Pasivos corrientes</b>	4, 12	<b>(723,282,501.34)</b>
<b>Total pasivo</b>		<b>(723,282,501.34)</b>
<b>Activos netos al final del período</b>		<b>5,215,826,422.26</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,300,000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.500% 31/01/2050	USD	1,049,613.50	0.02
					18,000,000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.600% 10/02/2048	USD	14,702,120.64	0.28
					3,260,000	MEXICO GOVERNMENT INTERNATIONAL BOND 5.000% 27/04/2051	USD	2,800,782.74	0.05
					2,012,000	MEXICO GOVERNMENT INTERNATIONAL BOND 5.400% 09/02/2028	USD	2,072,501.08	0.04
					12,800,000	MEXICO GOVERNMENT INTERNATIONAL BOND 5.750% 12/10/2110 GMTN	USD	11,480,377.73	0.22
					6,226,000	MEXICO GOVERNMENT INTERNATIONAL BOND 6.350% 09/02/2035	USD	6,620,227.95	0.13
					4,375,000	PETROLEOS MEXICANOS 10.000% 07/02/2033	USD	4,180,889.08	0.08
					4,500,000	PETROLEOS MEXICANOS 5.500% 27/06/2044	USD	2,664,007.83	0.05
					13,700,000	PETROLEOS MEXICANOS 5.950% 28/01/2031	USD	10,482,559.25	0.20
					14,175,000	PETROLEOS MEXICANOS 6.350% 12/02/2048	USD	8,833,686.64	0.17
					12,400,000	PETROLEOS MEXICANOS 6.375% 23/01/2045	USD	7,849,405.59	0.15
					6,600,000	PETROLEOS MEXICANOS 6.500% 02/06/2041	USD	4,419,721.02	0.08
					4,238,000	PETROLEOS MEXICANOS 6.625% PERP	USD	2,589,531.88	0.05
					1,000,000	PETROLEOS MEXICANOS 6.700% 16/02/2032	USD	796,589.48	0.02
					42,678,000	PETROLEOS MEXICANOS 6.750% 21/09/2047	USD	27,700,977.02	0.54
					7,210,000	PETROLEOS MEXICANOS 6.875% 16/10/2025	USD	7,137,383.98	0.14
					20,000,000	PETROLEOS MEXICANOS 6.950% 28/01/2060	USD	12,935,111.80	0.25
					40,000,000	PETROLEOS MEXICANOS 7.690% 23/01/2050	USD	28,195,640.00	0.54
								<b>213,423,475.27</b>	<b>4.09</b>
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Estados Unidos</b>									
1,281,117	BRAZIL LOAN TRUST 1 5.477% 24/07/2023	USD	1,272,409.62	0.02					
105,000,000	UNITED STATES TREASURY NOTE/BOND 0.125% 15/01/2024	USD	101,283,984.90	1.95					
75,000,000	UNITED STATES TREASURY NOTE/BOND 0.250% 15/11/2023	USD	72,934,570.50	1.40					
66,000,000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/10/2023	USD	64,362,890.46	1.23					
191,000,000	UNITED STATES TREASURY NOTE/BOND 0.500% 30/11/2023	USD	185,754,960.46	3.57					
54,500,000	UNITED STATES TREASURY NOTE/BOND 0.750% 31/12/2023	USD	52,909,706.90	1.01					
51,900,000	UNITED STATES TREASURY NOTE/BOND 1.250% 31/07/2023	USD	51,289,769.66	0.98					
51,600,000	UNITED STATES TREASURY NOTE/BOND 1.375% 30/06/2023	USD	51,176,719.01	0.98					
78,000,000	UNITED STATES TREASURY NOTE/BOND 1.500% 29/02/2024	USD	75,809,296.68	1.45					
			<b>656,794,308.19</b>	<b>12.59</b>					
<b>Turquía</b>									
14,250,000	HAZINE MUSTESARLIGI VARLIK KIRALAMA AS 9.758% 13/11/2025	USD	14,704,852.59	0.28					
21,000,000	ISTANBUL METROPOLITAN MUNICIPALITY 6.375% 09/12/2025	USD	19,112,004.45	0.37					
5,685,000	PEGASUS HAVA TASIMACILIGI AS 9.250% 30/04/2026	USD	5,734,626.53	0.11					
8,831,000	TURKEY GOVERNMENT INTERNATIONAL BOND 4.750% 26/01/2026	USD	8,133,412.38	0.16					
3,676,000	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	3,314,381.18	0.06					
4,400,000	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	2,940,498.04	0.06					
15,640,000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.250% 13/03/2030	USD	12,960,652.01	0.25					
36,350,000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.750% 11/05/2047	USD	25,905,689.72	0.50					
16,450,000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.875% 26/06/2031	USD	13,737,019.61	0.26					
6,330,000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.950% 15/01/2031	USD	5,376,353.60	0.10					
1,500,000	TURKEY GOVERNMENT INTERNATIONAL BOND 6.000% 14/01/2041	USD	1,136,446.53	0.02					
14,065,000	TURKEY GOVERNMENT INTERNATIONAL BOND 6.500% 20/09/2033	USD	12,027,843.40	0.23					
29,550,000	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	23,643,652.97	0.45					
18,200,000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.375% 14/03/2029	USD	18,612,940.16	0.36					
12,200,000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.375% 19/01/2033	USD	12,446,412.67	0.24					
12,100,000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.875% 15/01/2028	USD	12,607,151.66	0.24					
25,375,000	TURKIYE IHRACAT KREDI BANKASI AS 5.750% 06/07/2026	USD	23,264,811.19	0.45					
2,210,000	TURKIYE IHRACAT KREDI BANKASI AS 8.250% 24/01/2024	USD	2,210,057.81	0.04					
5,641,000	TURKIYE IHRACAT KREDI BANKASI AS 9.375% 31/01/2026	USD	5,704,776.92	0.11					
			<b>223,573,583.42</b>	<b>4.29</b>					
<b>México</b>									
8,500,000	COMISION FEDERAL DE ELECTRICIDAD 4.688% 15/05/2029	USD	7,605,413.68	0.15					
5,000,000	COMISION FEDERAL DE ELECTRICIDAD 6.264% 15/02/2052	USD	4,158,699.15	0.08					
6,200,000	MEXICO CITY AIRPORT TRUST 5.500% 31/07/2047	USD	4,814,141.40	0.09					
1,500,000	MEXICO CITY AIRPORT TRUST 5.500% 31/10/2046	USD	1,151,765.21	0.02					
6,200,000	MEXICO GOVERNMENT INTERNATIONAL BOND 3.500% 12/02/2034	USD	5,258,869.57	0.10					
21,160,000	MEXICO GOVERNMENT INTERNATIONAL BOND 3.750% 19/04/2021	USD	14,119,595.29	0.27					
18,900,000	MEXICO GOVERNMENT INTERNATIONAL BOND 3.711% 24/05/2061	USD	12,776,318.35	0.24					
2,000,000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.350% 15/01/2047	USD	1,583,830.34	0.03					
6,962,000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.400% 12/02/2052	USD	5,443,715.07	0.10					
					3,200,000	HUTAMA KARYA PERSERO PT 3.750% 11/05/2030	USD	2,916,250.82	0.06
					4,050,000	EMTN INDONESIA ASAHAN ALUMINIUM PERSERO PT 4.750% 15/05/2025	USD	3,999,348.59	0.08
					14,650,000	INDONESIA ASAHAN ALUMINIUM PERSERO PT 5.450% 15/05/2030	USD	14,456,920.03	0.28
					6,650,000	INDONESIA ASAHAN ALUMINIUM PERSERO PT 6.800% 15/05/2050	USD	5,984,811.67	0.11
					8,980,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.400% 30/10/2031	EUR	7,654,621.79	0.15
					700,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.150% 28/07/2031	USD	582,458.34	0.01
					1,500,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.550% 31/03/2032	USD	1,383,023.69	0.03
					2,650,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.700% 30/10/2049	USD	2,112,670.74	0.04
					3,105,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.200% 15/10/2050	USD	2,682,999.36	0.05
					8,200,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.300% 31/03/2052	USD	7,133,739.49	0.14
					5,450,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 11/01/2048	USD	4,849,839.13	0.09
					3,525,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.450% 15/04/2070	USD	3,045,510.22	0.06
					3,460,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.650% 20/09/2032	USD	3,455,942.56	0.07
					2,704,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.850% 11/01/2033	USD	2,720,366.91	0.05
					17,167,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 17/01/2042	USD	17,123,231.88	0.33
					1,259,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.450% 20/09/2052	USD	1,276,297.00	0.02
					4,983,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.650% 11/01/2053	USD	5,195,053.26	0.10
					13,017,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2037	USD	14,985,268.94	0.29
					22,600,000	PERTAMINA PERSERO PT 2.300% 09/02/2031	USD	18,728,025.85	0.35
					6,150,000	PERTAMINA PERSERO PT 4.700% 30/07/2049	USD	5,155,415.67	0.10
					1,000,000	PERTAMINA PERSERO PT 5.625% 20/05/2043	USD	953,645.91	0.02
					1,200,000	PERUSAHAAN PENERBIT SBSN INDONESIA III 2.800% 23/06/2030	USD	1,075,219.48	0.02
					2,000,000	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.550% 09/06/2051	USD	1,545,499.08	0.03
					5,150,000	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.800% 23/06/2050	USD	4,139,839.96	0.08
					15,300,000	PERUSAHAAN PERSEROAN PERSERO PT 4.000% 30/06/2050 EMTN	USD	11,037,692.49	0.21
					5,850,000	PERUSAHAAN PERSEROAN PERSERO PT 4.375% 05/02/2050 EMTN	USD	4,471,852.61	0.09
					28,450,000	PERUSAHAAN PERSEROAN PERSERO PT 6.150% 21/05/2048 EMTN	USD	27,682,015.58	0.52

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
200,000	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 6.250% 25/01/2049	USD	195,737.98	0.00	1,300,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	844,788.30	0.02
			<b>176,543,299.03</b>	<b>3.38</b>	44,900,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.000% 15/06/2045	USD	31,472,023.26	0.60
					15,304,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.200% 15/05/2049	USD	10,705,220.85	0.21
					2,000,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037 GMTN	USD	1,924,539.18	0.04
7,750,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.500% 30/01/2030	USD	6,747,487.82	0.13	4,500,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.500% 02/02/2034	USD	4,442,213.70	0.09
29,200,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	24,827,998.17	0.48	6,867,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8.000% 20/04/2033	USD	7,067,517.43	0.14
18,305,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.300% 21/01/2041	USD	14,324,646.21	0.27	12,400,000	ECOPETROL SA 4.625% 02/11/2031	USD	9,594,492.93	0.18
4,338,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.500% 22/02/2029	USD	4,089,856.03	0.08	8,000,000	ECOPETROL SA 5.875% 02/11/2051	USD	5,370,253.28	0.10
200,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.500% 27/01/2025	USD	197,814.43	0.00	4,040,000	ECOPETROL SA 8.875% 13/01/2033	USD	4,089,722.34	0.08
39,000,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	29,756,005.11	0.58	2,800,000	EMPRESAS PUBLICAS DE MEDELLIN ESP 4.375% 15/02/2031	USD	2,030,659.06	0.04
5,000,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.000% 19/07/2028	USD	4,887,706.90	0.09				<b>122,709,205.67</b>	<b>2.35</b>
8,915,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.400% 05/06/2049	USD	7,450,509.68	0.14		<b>Panamá</b>			
12,875,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	USD	10,946,358.73	0.21	12,400,000	AEROPUERTO INTERNACIONAL DE TOCUMEN SA 5.125% 11/08/2061	USD	9,584,946.17	0.18
14,000,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.850% 27/01/2045	USD	12,506,380.60	0.24	9,000,000	BANCO NACIONAL DE PANAMA 2.500% 11/08/2030	USD	6,999,550.74	0.13
14,000,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.450% 30/04/2044	USD	13,507,284.84	0.26	5,225,000	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	4,007,255.70	0.08
5,314,000	EMPRESA GENERADORA DE ELECTRICIDAD HAINA SA 5.625% 08/11/2028	USD	4,739,742.22	0.09	9,000,000	PANAMA GOVERNMENT INTERNATIONAL BOND 3.362% 30/06/2031	USD	7,560,967.23	0.14
			<b>133,981,790.74</b>	<b>2.57</b>	20,280,000	PANAMA GOVERNMENT INTERNATIONAL BOND 3.870% 23/07/2060	USD	13,301,369.50	0.26
					21,650,000	PANAMA GOVERNMENT INTERNATIONAL BOND 3.870% 23/07/2060	USD	14,199,933.42	0.28
					18,817,000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.300% 29/04/2053	USD	13,824,895.81	0.27
17,450,000	QATAR ENERGY 2.250% 12/07/2031	USD	14,810,671.62	0.28	10,400,000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 01/04/2056	USD	7,738,846.75	0.15
28,100,000	QATAR ENERGY 3.125% 12/07/2041	USD	21,930,633.76	0.42	13,000,000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 01/04/2056	USD	9,673,558.44	0.19
29,100,000	QATAR ENERGY 3.300% 12/07/2051	USD	21,713,883.69	0.42	200,000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 15/05/2047	USD	157,046.77	0.00
2,000,000	QATAR GOVERNMENT INTERNATIONAL BOND 3.750% 16/04/2030	USD	1,956,340.06	0.04	1,650,000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 16/04/2050	USD	1,255,535.28	0.02
17,730,000	QATAR GOVERNMENT INTERNATIONAL BOND 4.400% 16/04/2050	USD	16,439,543.94	0.32	3,000,000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 19/01/2063	USD	2,164,564.44	0.04
43,910,000	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	43,059,555.95	0.82	7,056,000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.400% 14/02/2035	USD	7,355,657.95	0.14
13,250,000	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	13,491,146.56	0.26	2,500,000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.700% 26/01/2036 GMTN	USD	2,647,444.83	0.05
			<b>133,401,775.58</b>	<b>2.56</b>	8,175,000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.853% 28/03/2054	USD	8,447,408.09	0.16
					8,000,000	PANAMA GOVERNMENT INTERNATIONAL BOND 8.125% 28/04/2034	USD	9,394,562.56	0.18
								<b>118,313,543.68</b>	<b>2.27</b>
						<b>Emiratos Árabes Unidos</b>			
4,920,000	SAUDI ARABIAN OIL CO 3.250% 24/11/2050	USD	3,457,486.02	0.07	1,500,000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.875% 15/09/2031 EMTN	USD	1,267,495.56	0.02
9,850,000	SAUDI ARABIAN OIL CO 3.500% 24/11/2070	USD	6,656,342.48	0.13	10,200,000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.000% 15/09/2051 EMTN	USD	7,402,172.95	0.14
11,675,000	SAUDI GOVERNMENT INTERNATIONAL BOND 2.000% 09/07/2039	EUR	9,149,854.17	0.18	47,540,000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 30/09/2049	USD	35,598,676.51	0.69
9,885,000	SAUDI GOVERNMENT INTERNATIONAL BOND 3.250% 17/11/2051 EMTN	USD	6,963,836.70	0.13	15,035,000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050 EMTN	USD	12,808,757.18	0.25
17,506,000	SAUDI GOVERNMENT INTERNATIONAL BOND 3.450% 02/02/2061 EMTN	USD	12,391,272.33	0.24	4,020,000	ABU DHABI PORTS CO PJSC 2.500% 06/05/2031 EMTN	USD	3,401,053.06	0.07
12,000,000	SAUDI GOVERNMENT INTERNATIONAL BOND 3.750% 21/01/2055 EMTN	USD	9,227,106.48	0.18	22,450,000	EMIRATE OF DUBAI GOVERNMENT INTERNATIONAL BOND 3.900% 09/09/2050 EMTN	USD	16,270,679.71	0.31
2,950,000	SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 22/04/2060 EMTN	USD	2,581,231.98	0.05	4,681,000	EMIRATES DEVELOPMENT BANK PJSC 1.639% 15/06/2026 EMTN	USD	4,226,999.17	0.08
30,740,000	SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 26/10/2046 EMTN	USD	27,049,250.47	0.51	8,180,000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH 3.625% 10/03/2033 EMTN	USD	6,635,746.47	0.13
17,850,000	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047 EMTN	USD	15,930,293.19	0.30	7,900,000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH 4.000% 28/07/2050	USD	5,009,789.35	0.10
6,988,000	SAUDI GOVERNMENT INTERNATIONAL BOND 4.750% 18/01/2028 EMTN	USD	7,077,840.52	0.14	5,530,000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH 4.375% 10/03/2051 EMTN	USD	3,769,567.08	0.07
9,591,000	SAUDI GOVERNMENT INTERNATIONAL BOND 4.875% 18/07/2033 EMTN	USD	9,684,380.47	0.19	8,590,000	MDGH GMTN RSC LTD 3.700% 07/11/2049 EMTN	USD	7,023,346.78	0.13
10,120,000	SAUDI GOVERNMENT INTERNATIONAL BOND 5.000% 17/04/2049 EMTN	USD	9,455,868.52	0.18	11,200,000	MDGH GMTN RSC LTD 3.950% 21/05/2050 GMTN	USD	9,471,875.95	0.18
12,500,000	SAUDI GOVERNMENT INTERNATIONAL BOND 5.000% 18/01/2053 EMTN	USD	11,631,998.13	0.22	4,410,000	NBK TIER 1 LTD FRN PERP	USD	3,770,550.00	0.07
			<b>131,256,761.46</b>	<b>2.52</b>				<b>116,656,709.77</b>	<b>2.24</b>
						<b>Egipto</b>			
2,000,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.000% 30/01/2030	USD	1,571,444.04	0.03	500,000	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030 EMTN	EUR	324,876.23	0.01
7,800,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	5,963,521.04	0.11	14,890,000	EGYPT GOVERNMENT INTERNATIONAL BOND 6.375% 11/04/2031 EMTN	EUR	9,651,345.70	0.19
10,740,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.250% 22/04/2032	USD	8,015,381.43	0.15					
30,000,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	17,364,954.00	0.33					
19,800,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/05/2051	USD	12,252,474.83	0.23					

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
200,000	EGYPT GOVERNMENT INTERNATIONAL BOND 7.052% 15/01/2032 EMTN	USD	124,911.24	0.00	12,525,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.500% 20/09/2047	USD	11,344,614.07	0.22
46,507,000	EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 16/03/2061 EMTN	USD	25,123,861.32	0.48	2,550,000	OIL AND GAS HOLDING CO BSCC/THE 7.625% 07/11/2024	USD	2,590,660.74	0.05
13,820,000	EGYPT GOVERNMENT INTERNATIONAL BOND 7.625% 29/05/2032	USD	8,774,432.29	0.17				<b>94,525,689.49</b>	<b>1.81</b>
4,560,000	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	2,525,690.79	0.05		<b>Perú</b>			
7,270,000	EGYPT GOVERNMENT INTERNATIONAL BOND 8.150% 20/11/2059 EMTN	USD	4,061,583.53	0.08	2,800,000	CORP FINANCIERA DE DESARROLLO SA 15/07/2029 FRN	USD	2,696,782.31	0.05
13,855,000	EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	8,061,032.83	0.15	8,288,000	FONDO MIVIVIENDA SA 4.625% 12/04/2027	USD	7,914,145.23	0.15
42,095,000	EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	24,621,640.38	0.47	3,500,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.250% 11/03/2033	EUR	2,747,066.22	0.05
22,330,000	EGYPT GOVERNMENT INTERNATIONAL BOND 8.750% 30/09/2051 EMTN	USD	13,043,140.57	0.25	3,100,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	2,347,544.44	0.05
28,495,000	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	16,772,147.31	0.32	20,600,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.780% 01/12/2060	USD	12,301,509.80	0.24
			<b>113,084,662.19</b>	<b>2.17</b>	8,720,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.000% 15/01/2034	USD	7,117,888.88	0.14
	<b>Chile</b>				54,700,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.230% 28/07/2121	USD	32,767,932.16	0.62
16,000,000	CHILE GOVERNMENT INTERNATIONAL BOND 3.100% 07/05/2041	USD	12,058,256.48	0.23	4,900,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.300% 11/03/2041	USD	3,685,211.21	0.07
23,900,000	CHILE GOVERNMENT INTERNATIONAL BOND 3.100% 22/01/2061	USD	15,670,489.34	0.30	15,200,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.600% 15/01/2072	USD	10,210,155.86	0.20
14,270,000	CHILE GOVERNMENT INTERNATIONAL BOND 3.250% 21/09/2071	USD	9,296,525.99	0.18	18,200,000	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	11,713,814.66	0.22
5,611,000	CHILE GOVERNMENT INTERNATIONAL BOND 3.500% 15/04/2053	USD	4,197,278.08	0.08				<b>93,502,050.77</b>	<b>1.79</b>
30,000,000	CHILE GOVERNMENT INTERNATIONAL BOND 3.500% 25/01/2050	USD	22,542,458.40	0.43		<b>Rumanía</b>			
3,600,000	CHILE GOVERNMENT INTERNATIONAL BOND 4.000% 31/01/2052	USD	2,934,014.47	0.06	20,460,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.625% 02/12/2040	EUR	12,835,580.02	0.25
4,790,000	CHILE GOVERNMENT INTERNATIONAL BOND 4.340% 07/03/2042	USD	4,238,803.01	0.08	14,985,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.750% 14/04/2041 EMTN	EUR	9,575,976.66	0.18
16,276,000	EMPRESA DE LOS FERROCARRILES DEL ESTADO 3.068% 18/08/2050	USD	10,137,275.48	0.19	16,285,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 13/04/2042 EMTN	EUR	10,389,341.99	0.20
27,940,000	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 3.693% 13/09/2061	USD	19,355,286.92	0.37	1,500,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.000% 14/02/2031	USD	1,237,478.73	0.02
11,700,000	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.700% 07/05/2050	USD	10,279,631.58	0.20	18,335,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.375% 28/01/2050 EMTN	EUR	11,996,825.48	0.23
			<b>110,710,019.75</b>	<b>2.12</b>	5,800,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 4.000% 14/02/2051	USD	4,076,892.15	0.08
	<b>Sudáfrica</b>				11,500,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 4.625% 03/04/2049 EMTN	EUR	9,279,035.91	0.18
13,429,000	ESKOM HOLDINGS SOC LTD 8.450% 10/08/2028	USD	13,055,202.58	0.25	7,600,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.000% 27/09/2026 EMTN	EUR	8,245,530.29	0.16
8,150,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.650% 27/09/2047	USD	6,041,232.24	0.12	7,188,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2028	USD	7,473,506.35	0.14
56,690,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.750% 30/09/2049	USD	41,767,110.91	0.79	8,910,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 7.125% 17/01/2033	USD	9,461,119.94	0.18
23,240,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 20/04/2032	USD	21,169,472.64	0.41	7,842,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 7.625% 17/01/2053	USD	8,409,723.08	0.16
20,680,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 7.300% 20/04/2052	USD	18,030,397.33	0.35				<b>92,981,010.60</b>	<b>1.78</b>
3,685,000	TRANSNET SOC LT 8.250% 06/02/2028	USD	3,675,806.66	0.07		<b>Filipinas</b>			
			<b>103,739,222.36</b>	<b>1.99</b>	6,650,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.750% 28/04/2041	EUR	4,566,321.34	0.09
	<b>Brasil</b>				20,000,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.650% 10/12/2045	USD	13,755,197.40	0.26
20,600,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.750% 12/09/2031	USD	17,857,262.85	0.34	3,750,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.950% 05/05/2045	USD	2,710,375.58	0.05
17,400,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	15,584,407.09	0.30	1,000,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.700% 01/03/2041	USD	829,160.06	0.02
19,805,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.750% 14/01/2050	USD	14,672,825.58	0.28	5,000,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.700% 02/02/2042	USD	4,131,610.40	0.08
27,595,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.750% 14/01/2050	USD	20,444,161.67	0.39	1,500,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.950% 20/01/2040	USD	1,301,210.66	0.02
15,100,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.000% 27/01/2045	USD	11,876,293.15	0.23	17,780,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.200% 29/03/2047	USD	15,358,509.62	0.29
18,000,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	15,157,530.90	0.29	2,880,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.170% 13/10/2027	USD	2,976,137.94	0.06
			<b>95,592,481.24</b>	<b>1.83</b>	5,889,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.500% 17/01/2048	USD	6,074,470.46	0.12
	<b>Bahrein</b>				3,748,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.609% 13/04/2033	USD	4,012,168.26	0.08
12,650,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 30/09/2031	USD	11,710,657.68	0.22	7,588,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.950% 13/10/2047	USD	8,238,180.28	0.16
7,585,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 4.250% 25/01/2028 EMTN	USD	7,000,672.99	0.13	23,064,000	POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 9.625% 15/05/2028	USD	26,754,240.00	0.51
22,133,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.250% 25/01/2033 EMTN	USD	19,267,924.76	0.37				<b>90,707,582.00</b>	<b>1.74</b>
13,650,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.000% 19/09/2044	USD	10,575,009.35	0.20		<b>Costa Rica</b>			
26,004,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.250% 25/01/2051 EMTN	USD	20,360,049.45	0.39	7,438,529	AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	6,687,648.97	0.13
8,000,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.000% 12/10/2028	USD	8,122,738.72	0.16	9,000,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 5.625% 30/04/2043	USD	7,874,101.89	0.15
3,440,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.375% 14/05/2030	USD	3,553,361.73	0.07	3,500,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.125% 19/02/2031	USD	3,485,477.24	0.07

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
37,986,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.550% 03/04/2034	USD	38,286,711.61	0.73	26,925,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038 EMTN	USD	18,154,838.49	0.35
1,500,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.000% 04/04/2044	USD	1,467,552.51	0.03	31,545,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.250% 28/09/2051 EMTN	USD	20,964,373.57	0.40
1,100,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	1,087,933.22	0.02				<b>68,284,105.98</b>	<b>1.31</b>
11,500,000	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	9,328,583.57	0.18		<b>Polonia</b>			
5,950,000	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.750% 07/10/2031	USD	5,741,750.00	0.11	4,661,000	POLAND GOVERNMENT INTERNATIONAL BOND 5.500% 16/11/2027	USD	4,869,308.43	0.09
			<b>73,959,759.01</b>	<b>1.42</b>	4,056,000	POLAND GOVERNMENT INTERNATIONAL BOND 5.750% 16/11/2032	USD	4,323,121.63	0.08
	<b>Islas Caimán</b>				1,943,000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.875% 14/02/2033 EMTN	EUR	2,072,564.88	0.04
9,374,871	BIOCEANICO SOVEREIGN CERTIFICATE LTD ZCP 05/06/2034	USD	6,338,853.94	0.12	4,278,000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.250% 14/02/2043 EMTN	EUR	4,516,515.69	0.09
2,000,000	CHINA AOYUAN GROUP LTD 5.375% 13/09/2022	USD	190,011.58	0.00	27,985,000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.875% 04/10/2033	USD	28,027,708.47	0.54
4,000,000	CHINA AOYUAN GROUP LTD 5.880% 01/03/2027	USD	366,911.92	0.01	23,400,000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.500% 04/04/2053	USD	23,929,457.06	0.46
1,000,000	CHINA AOYUAN GROUP LTD 6.350% 08/02/2024	USD	95,337.98	0.00				<b>67,738,676.16</b>	<b>1.30</b>
1,000,000	CHINA AOYUAN GROUP LTD 7.950% 19/02/2023	USD	95,958.68	0.00		<b>Marruecos</b>			
15,517,000	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	1,196,609.28	0.02	9,200,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	8,138,446.22	0.16
3,500,000	DUBAI DOF SUKUK LTD 2.763% 09/09/2030 EMTN	USD	3,125,812.76	0.06	31,009,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.000% 15/12/2050	USD	21,097,809.15	0.40
3,500,000	FANTASIA HOLDINGS GROUP CO LTD 10.875% 30/06/2023	USD	374,532.55	0.01	14,667,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.950% 08/03/2028	USD	14,999,230.14	0.29
8,500,000	FANTASIA HOLDINGS GROUP CO LTD 11.875% 01/06/2023	USD	914,481.17	0.02	16,625,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 6.500% 08/09/2033	USD	17,199,617.69	0.33
15,972,000	GACI FIRST INVESTMENT CO 4.750% 14/02/2030	USD	16,057,770.12	0.31	1,756,000	OCF SA 5.125% 23/06/2051	USD	1,280,907.93	0.02
6,346,000	GACI FIRST INVESTMENT CO 4.875% 14/02/2035	USD	6,215,991.85	0.12				<b>62,716,011.13</b>	<b>1.20</b>
4,696,000	GACI FIRST INVESTMENT CO 5.125% 14/02/2053	USD	4,297,067.66	0.08		<b>Argentina</b>			
10,500,000	GACI FIRST INVESTMENT CO 5.250% 13/10/2032	USD	10,900,750.77	0.21	9,200,000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	EUR	2,332,652.83	0.04
2,500,000	GACI FIRST INVESTMENT CO 5.375% 13/10/2122	USD	2,339,387.63	0.04	19,592,060	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.875% 09/07/2035 STEP- UP	EUR	4,583,133.96	0.09
4,457,018	INTEROCEANICA IV FINANCE LTD ZCP 30/11/2025	USD	3,479,076.78	0.07	146,300,000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.500% 09/07/2035 STEP- UP	USD	38,041,550.70	0.73
1,000,000	KAISA GROUP HOLDINGS LTD 11.250% 16/04/2025	USD	125,067.24	0.00	6,000,000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.500% 09/07/2046 STEP- UP	USD	1,596,406.38	0.03
4,000,000	KAISA GROUP HOLDINGS LTD 11.700% 11/11/2025	USD	499,033.48	0.01	1,135,127,000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 15/12/2035 FRN	JPY	15,604.78	0.00
2,000,000	KAISA GROUP HOLDINGS LTD 11.950% 12/11/2023	USD	249,119.56	0.00	88,000,000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 15/12/2035 FRN	USD	707,177.68	0.01
5,000,000	KAISA GROUP HOLDINGS LTD 9.375% 30/06/2024	USD	620,782.80	0.01	32,015,220	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.750% 09/07/2041 STEP- UP	EUR	8,140,119.87	0.16
1,563,000	MALDIVES SUKUK ISSUANCE LTD 9.875% 08/04/2025	USD	1,329,015.90	0.03	2,883,829	PROVINCIA DE BUENOS AIRES/GOVERNMENT BONDS 4.000% 01/09/2037 EMTN STEP-UP	EUR	1,058,782.11	0.02
2,600,000	MUMTALAKAT SUKUK HOLDING CO 5.625% 27/02/2024	USD	2,580,417.94	0.05				<b>56,475,428.31</b>	<b>1.08</b>
1,000,302,916	NEON CAPITAL LTD/KY ZCP 06/01/2028	JPY	6,668,185.04	0.13		<b>Uruguay</b>			
2,766,539	PERU ENHANCED PASS-THROUGH FINANCE LTD ZCP 02/06/2025	USD	2,569,460.36	0.05	48,600,000	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	47,843,078.81	0.92
5,400,000	YIZHOU GROUP HOLDINGS CO LTD 7.700% 20/02/2025	USD	519,900.12	0.01	130,000	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.100% 18/06/2050	USD	130,935.69	0.00
			<b>71,149,537.11</b>	<b>1.36</b>	3,040,000	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.750% 28/10/2034	USD	3,332,214.74	0.06
	<b>Omán</b>				2,300,000	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	2,887,427.04	0.06
15,115,000	OMAN GOVERNMENT INTERNATIONAL BOND 6.500% 08/03/2047	USD	13,948,847.22	0.27				<b>54,193,656.28</b>	<b>1.04</b>
41,525,000	OMAN GOVERNMENT INTERNATIONAL BOND 6.750% 17/01/2048	USD	39,331,365.88	0.75		<b>Ecuador</b>			
12,930,000	OMAN GOVERNMENT INTERNATIONAL BOND 7.000% 25/01/2051	USD	12,600,076.18	0.24	26,549,999	ECUADOR GOVERNMENT INTERNATIONAL BOND ZCP 31/07/2030	USD	7,964,604.11	0.15
4,275,000	OQ SAOC 5.125% 06/05/2028	USD	4,074,135.53	0.08	51,758,000	ECUADOR GOVERNMENT INTERNATIONAL BOND 1.500% 31/07/2040 STEP-UP	USD	15,543,844.03	0.30
			<b>69,954,424.81</b>	<b>1.34</b>	74,299,999	ECUADOR GOVERNMENT INTERNATIONAL BOND 2.500% 31/07/2035 STEP-UP	USD	24,870,241.03	0.47
	<b>Kazajstán</b>				8,634,021	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.500% 31/07/2030 STEP-UP	USD	4,037,086.13	0.08
5,000,000	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	4,468,623.40	0.09				<b>52,415,775.30</b>	<b>1.00</b>
7,700,000	KAZMUNAYGAS NATIONAL CO JSC 3.500% 14/04/2033 EMTN	USD	5,783,051.35	0.11		<b>Hong Kong</b>			
72,154,000	KAZMUNAYGAS NATIONAL CO JSC 5.750% 19/04/2047	USD	56,511,443.56	1.08	4,450,000	AIRPORT AUTHORITY 4.750% 12/01/2028	USD	4,535,405.38	0.09
3,000,000	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	2,504,040.69	0.05	3,530,000	AIRPORT AUTHORITY 4.875% 12/01/2026	USD	3,576,129.09	0.07
200,000	KAZTRANSYGAS JSC 4.375% 26/09/2027	USD	179,336.72	0.00	9,583,000	AIRPORT AUTHORITY 4.875% 12/01/2030	USD	9,832,447.12	0.19
			<b>69,446,495.72</b>	<b>1.33</b>					
	<b>Nigeria</b>								
8,140,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.125% 28/09/2028 EMTN	USD	6,364,047.44	0.12					
14,610,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033 EMTN	USD	10,362,038.48	0.20					
19,400,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047 EMTN	USD	12,438,808.00	0.24					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
5,635,000	AIRPORT AUTHORITY 4.875% 12/01/2033	USD	5,799,408.73	0.11	6,528,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.750% 25/09/2052	USD	6,804,707.62	0.13
22,500,000	CNAC HK FINBRIDGE CO LTD 3.875% 19/06/2029	USD	20,557,831.05	0.39				<b>45,193,435.03</b>	<b>0.88</b>
8,077,000	CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	7,661,277.86	0.15					
			<b>51,962,499.23</b>	<b>1.00</b>					
	<b>Malasia</b>					<b>Guatemala</b>			
1,000,000	DUA CAPITAL LTD 1.658% 11/05/2026	USD	898,683.83	0.02	10,300,000	GUATEMALA GOVERNMENT BOND 4.650% 07/10/2041	USD	8,460,751.04	0.16
4,000,000	DUA CAPITAL LTD 2.780% 11/05/2031	USD	3,376,499.76	0.06	2,000,000	GUATEMALA GOVERNMENT BOND 4.900% 01/06/2030	USD	1,907,176.64	0.04
5,700,000	MALAYSIA WAKALA SUKUK BHD 3.075% 28/04/2051	USD	4,431,514.53	0.08	4,212,000	GUATEMALA GOVERNMENT BOND 5.250% 10/08/2029	USD	4,110,146.64	0.08
31,700,000	PETRONAS CAPITAL LTD 3.404% 28/04/2061 EMTN	USD	23,286,759.45	0.46	4,500,000	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	4,374,435.60	0.08
2,700,000	PETRONAS CAPITAL LTD 4.500% 18/03/2045 EMTN	USD	2,528,732.28	0.05	26,300,000	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	24,885,219.64	0.48
12,915,000	PETRONAS CAPITAL LTD 4.550% 21/04/2050 EMTN	USD	12,139,340.21	0.23				<b>43,737,729.56</b>	<b>0.84</b>
775,000	PETRONAS CAPITAL LTD 4.800% 21/04/2060 EMTN	USD	745,218.30	0.01					
			<b>47,406,748.36</b>	<b>0.91</b>					
	<b>Ucrania</b>					<b>Angola</b>			
11,890,000	NPC UKRENERGO 6.875% 09/11/2028	USD	2,031,248.13	0.04	3,540,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.000% 26/11/2029 EMTN	USD	3,049,463.12	0.06
17,405,000	STATE AGENCY OF ROADS OF UKRAINE 6.250% 24/06/2030	USD	3,039,894.99	0.06	8,445,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.750% 14/04/2032	USD	7,159,297.82	0.14
54,800,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 01/08/2041 FRN	USD	14,507,757.48	0.28	36,510,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049 EMTN	USD	28,373,413.16	0.54
300,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 4.375 27/01/2032	EUR	55,589.79	0.00	6,465,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	5,098,074.34	0.10
17,740,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.875% 21/05/2029	USD	3,055,229.46	0.06				<b>43,680,248.44</b>	<b>0.84</b>
54,350,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	9,318,581.42	0.18					
64,280,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	11,041,091.48	0.21					
750,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2025	USD	149,994.87	0.00					
300,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2027	USD	54,246.65	0.00					
500,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2028	USD	92,750.33	0.00					
13,800,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2029	USD	2,540,154.55	0.05					
5,200,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 9.750% 01/11/2028	USD	981,242.34	0.02					
			<b>46,867,781.49</b>	<b>0.90</b>					
	<b>Paraguay</b>					<b>Sri Lanka</b>			
11,103,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 2.739% 29/01/2033	USD	8,969,170.28	0.17	11,200,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/04/2023	USD	3,978,979.54	0.08
13,709,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.950% 28/04/2031	USD	13,270,974.28	0.25	7,300,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	2,589,919.33	0.05
22,630,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.400% 30/03/2050	USD	19,502,218.09	0.38	2,775,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.350% 28/06/2024	USD	987,785.67	0.02
5,100,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	4,536,912.62	0.09	36,285,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	12,828,964.51	0.24
			<b>46,279,275.27</b>	<b>0.89</b>	600,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	220,310.80	0.00
	<b>Jordania</b>				4,377,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 03/11/2025	USD	1,603,613.83	0.03
5,470,000	JORDAN GOVERNMENT INTERNATIONAL BOND 4.950% 07/07/2025	USD	5,230,567.32	0.10	16,250,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 14/03/2024	USD	5,777,436.44	0.11
22,856,000	JORDAN GOVERNMENT INTERNATIONAL BOND 5.850% 07/07/2030	USD	20,348,892.90	0.39	11,220,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.550% 28/03/2030	USD	3,967,461.34	0.08
21,980,000	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	18,569,924.55	0.36	14,200,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	5,021,492.75	0.10
1,250,000	JORDAN GOVERNMENT INTERNATIONAL BOND 7.750% 15/01/2028	USD	1,271,040.30	0.02	8,950,000	SRILANKAN AIRLINES LTD 7.000% 25/06/2024	USD	4,891,362.14	0.09
			<b>45,420,425.07</b>	<b>0.87</b>				<b>41,867,326.35</b>	<b>0.80</b>
	<b>Hungría</b>					<b>Pakistán</b>			
400,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.125% 22/09/2031	USD	307,694.63	0.01	16,230,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.000% 08/04/2026 EMTN	USD	5,924,188.58	0.11
23,350,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.125% 21/09/2051	USD	14,369,947.26	0.27	6,200,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	2,215,869.89	0.04
5,150,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.250% 16/06/2029	USD	5,033,611.75	0.10	26,445,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.375% 08/04/2031 EMTN	USD	9,302,698.60	0.18
6,850,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.500% 16/06/2034	USD	6,597,753.82	0.13	4,888,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.875% 31/03/2036	USD	1,686,361.56	0.03
5,876,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.125% 22/05/2028	USD	6,035,921.98	0.12	40,285,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.875% 08/04/2051 EMTN	USD	13,794,319.20	0.27
5,907,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.250% 22/09/2032	USD	6,043,797.97	0.12	6,128,000	PAKISTAN WATER & POWER DEVELOPMENT AUTHORITY 7.500% 04/06/2031	USD	1,931,269.47	0.04
								<b>34,854,707.30</b>	<b>0.67</b>
						<b>Ghana</b>			
					2,882,000	GHANA GOVERNMENT INTERNATIONAL BOND ZCP 07/04/2025	USD	969,333.29	0.02
					2,200,000	GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	1,518,668.60	0.03
					650,000	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	232,290.99	0.00
					14,645,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	5,054,404.39	0.10
					700,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	231,670.73	0.00
					18,133,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	6,001,264.68	0.12
					22,165,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.750% 11/03/2061	USD	7,416,762.75	0.14
					22,360,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	7,541,011.29	0.14

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
16,845,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.950% 26/03/2051	USD	5,678,035.62	0.11					
			<b>34,643,442.34</b>	<b>0.66</b>		<b>Jamaica</b>			
	<b>Bermudas</b>				18,430,000	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	21,590,428.93	0.41
7,400,000	BERMUDA GOVERNMENT INTERNATIONAL BOND 2.375% 20/08/2030	USD	6,324,452.48	0.12				<b>21,590,428.93</b>	<b>0.41</b>
27,800,000	BERMUDA GOVERNMENT INTERNATIONAL BOND 3.375% 20/08/2050	USD	19,884,856.28	0.38		<b>Serbia</b>			
7,571,000	BERMUDA GOVERNMENT INTERNATIONAL BOND 5.000% 15/07/2032	USD	7,626,340.00	0.15	6,690,000	SERBIA INTERNATIONAL BOND 1.650% 03/03/2033	EUR	4,797,989.11	0.09
			<b>33,835,648.76</b>	<b>0.65</b>	11,690,000	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	8,930,919.77	0.17
	<b>El Salvador</b>				4,696,000	SERBIA INTERNATIONAL BOND 6.500% 26/09/2033	USD	4,683,311.22	0.09
6,500,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	3,600,607.79	0.07				<b>18,412,220.10</b>	<b>0.35</b>
1,650,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	751,272.87	0.01		<b>Irak</b>			
29,100,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	13,249,721.50	0.26	18,421,875	IRAQ INTERNATIONAL BOND 5.800% 15/01/2028	USD	17,178,677.16	0.33
17,425,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	8,152,875.22	0.16				<b>17,178,677.16</b>	<b>0.33</b>
8,605,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 21/09/2034	USD	4,066,375.36	0.08		<b>Papúa Nueva Guinea</b>			
2,450,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.500% 15/07/2052	USD	1,260,292.59	0.02	18,480,000	PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	16,889,020.76	0.32
			<b>31,081,145.33</b>	<b>0.60</b>				<b>16,889,020.76</b>	<b>0.32</b>
	<b>Trinidad y Tobago</b>					<b>Kenia</b>			
3,400,000	HERITAGE PETROLEUM CO LTD 9.000% 12/08/2029	USD	3,545,727.43	0.07	9,340,000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND 6.300% 23/01/2034	USD	6,573,624.25	0.13
10,800,000	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.500% 26/06/2030	USD	10,377,810.18	0.20	13,775,000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	10,049,037.17	0.19
16,800,000	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.500% 26/06/2030	USD	16,143,260.28	0.31				<b>16,622,661.42</b>	<b>0.32</b>
			<b>30,066,797.89</b>	<b>0.58</b>		<b>Países Bajos</b>			
	<b>Costa de Marfil</b>				7,250,000	BOI FINANCE BV 7.500% 16/02/2027	EUR	6,084,754.81	0.12
7,460,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	6,165,165.48	0.12	5,666,000	BRASKEM NETHERLANDS FINANCE BV 7.250% 13/02/2033	USD	5,462,513.49	0.10
2,340,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	2,085,435.18	0.04	5,400,000	MINEJESA CAPITAL BV 4.625% 10/08/2030	USD	4,758,548.69	0.09
9,500,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	8,243,930.62	0.16				<b>16,305,816.99</b>	<b>0.31</b>
6,560,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	4,929,493.65	0.09		<b>Luxemburgo</b>			
5,295,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.875% 17/10/2040	EUR	4,244,047.29	0.08	6,220,000	GREENSAIF PIPELINES BIDCO SARL 6.129% 23/02/2038	USD	6,374,691.28	0.13
			<b>25,668,072.22</b>	<b>0.49</b>	5,330,000	GREENSAIF PIPELINES BIDCO SARL 6.510% 23/02/2042	USD	5,600,222.37	0.11
	<b>Venezuela</b>				3,730,000	TMS ISSUER SARL 5.780% 23/08/2032	USD	3,879,089.74	0.07
42,775,000	PETROLEOS DE VENEZUELA SA 5.500% 12/04/2037 - DEFAULTED	USD	1,962,903.26	0.04				<b>15,854,003.39</b>	<b>0.31</b>
48,620,000	PETROLEOS DE VENEZUELA SA 6.000% 16/05/2024 - DEFAULTED	USD	2,247,482.35	0.04		<b>Montenegro</b>			
8,635,000	PETROLEOS DE VENEZUELA SA 8.500% 27/10/2020	USD	2,231,572.50	0.04	17,997,000	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.875% 16/12/2027	EUR	15,563,784.97	0.30
11,475,000	PETROLEOS DE VENEZUELA SA 9.000% 17/11/2021 - DEFAULTED	USD	529,381.80	0.01				<b>15,563,784.97</b>	<b>0.30</b>
92,760,000	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.250% 15/09/2027 - DEFAULTED	USD	10,282,393.13	0.20		<b>Jersey</b>			
66,075,000	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034 - DEFAULTED	USD	7,164,810.25	0.14	8,708,268	GALAXY PIPELINE ASSETS BIDCO LTD 2.160% 31/03/2034	USD	7,502,734.93	0.14
			<b>24,418,543.29</b>	<b>0.47</b>	9,012,177	GALAXY PIPELINE ASSETS BIDCO LTD 2.940% 30/09/2040	USD	7,302,169.78	0.14
	<b>Azerbaiyán</b>							<b>14,804,904.71</b>	<b>0.28</b>
8,900,000	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.500% 01/09/2032	USD	7,584,232.99	0.15		<b>Armenia</b>			
12,000,000	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 5.125% 01/09/2029	USD	11,531,010.72	0.21	18,974,000	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.600% 02/02/2031	USD	14,705,793.58	0.28
3,900,000	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	3,971,094.78	0.08				<b>14,705,793.58</b>	<b>0.28</b>
			<b>23,086,338.49</b>	<b>0.44</b>		<b>Albania</b>			
	<b>Bahamas</b>				1,000,000	ALBANIA GOVERNMENT INTERNATIONAL BOND 3.500% 16/06/2027	EUR	980,694.72	0.02
12,500,000	BAHAMAS GOVERNMENT INTERNATIONAL BOND 6.000% 21/11/2028	USD	9,432,698.88	0.18	14,500,000	ALBANIA GOVERNMENT INTERNATIONAL BOND 3.500% 23/11/2031	EUR	13,042,923.31	0.25
16,500,000	BAHAMAS GOVERNMENT INTERNATIONAL BOND 8.950% 15/10/2032	USD	13,215,699.59	0.25				<b>14,023,618.03</b>	<b>0.27</b>
			<b>22,648,398.47</b>	<b>0.43</b>		<b>Uzbekistán</b>			
					7,171,000	REPUBLIC OF UZBEKISTAN INTERNATIONAL BOND 3.900% 19/10/2031	USD	5,768,644.69	0.11

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
10,145,000	UZBEKNEFTEGAZ JSC 4.750% 16/11/2028	USD	8,059,215.80	0.16					
	<b>Gabón</b>		<b>13,827,860.49</b>	<b>0.27</b>					
15,930,000	GABON GOVERNMENT INTERNATIONAL BOND 7.000% 24/11/2031	USD	12,203,549.42	0.23					
	<b>Benín</b>		<b>12,203,549.42</b>	<b>0.23</b>					
6,751,000	BENIN GOVERNMENT INTERNATIONAL BOND 4.950% 22/01/2035	EUR	5,029,740.65	0.10					
7,253,000	BENIN GOVERNMENT INTERNATIONAL BOND 6.875% 19/01/2052	EUR	5,466,539.37	0.10					
	<b>Líbano</b>		<b>10,496,280.02</b>	<b>0.20</b>					
1,000,000	LEBANON GOVERNMENT INTERNATIONAL BOND 5.800% 14/04/2020 GMTN	USD	62,555.00	0.00					
15,816,000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.150% 19/06/2020 GMTN	USD	988,998.20	0.02					
5,201,000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.375% 01/01/2025 GMTN	USD	325,880.57	0.01					
14,250,000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.650% 03/11/2028 GMTN	USD	926,814.59	0.02					
29,640,000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.650% 22/04/2024	USD	1,922,068.34	0.04					
79,182,000	LEBANON GOVERNMENT INTERNATIONAL BOND 7.250% 23/03/2037	USD	5,064,733.31	0.09					
11,356,000	LEBANON GOVERNMENT INTERNATIONAL BOND 8.250% 12/04/2021 EMTN	USD	708,439.63	0.01					
	<b>India</b>		<b>9,999,489.64</b>	<b>0.19</b>					
12,100,000	EXPORT-IMPORT BANK OF INDIA 2.250% 13/01/2031 EMTN	USD	9,766,227.38	0.19					
	<b>Senegal</b>		<b>8,994,390.24</b>	<b>0.17</b>					
11,221,000	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	7,847,730.18	0.15					
1,650,000	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	1,146,660.06	0.02					
	<b>Belarús</b>		<b>8,529,657.59</b>	<b>0.16</b>					
25,005,000	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.378% 24/02/2031	USD	8,529,657.59	0.16					
	<b>Bolivia</b>		<b>7,960,458.97</b>	<b>0.15</b>					
2,100,000	BOLIVIAN GOVERNMENT INTERNATIONAL BOND 4.500% 20/03/2028	USD	1,090,704.43	0.02					
10,851,000	BOLIVIAN GOVERNMENT INTERNATIONAL BOND 7.500% 02/03/2030	USD	6,869,754.54	0.13					
	<b>Túnez</b>		<b>6,417,475.87</b>	<b>0.12</b>					
2,200,000,000	TUNISIAN REPUBLIC 3.500% 03/02/2033 EMTN	JPY	6,417,475.87	0.12					
	<b>Tajikistán</b>		<b>6,398,587.86</b>	<b>0.12</b>					
8,390,000	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	6,398,587.86	0.12					
	<b>Antigua República Yugoslava de Macedonia</b>		<b>5,579,854.87</b>	<b>0.11</b>					
6,500,000	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	5,579,854.87	0.11					
	<b>Zambia</b>		<b>5,405,295.64</b>	<b>0.10</b>					
12,275,000	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	5,405,295.64	0.10					
	<b>Canadá</b>		<b>5,351,503.09</b>	<b>0.10</b>					
6,630,000	CANACOL ENERGY LTD 5.750% 24/11/2028	USD	5,351,503.09	0.10					
	<b>Honduras</b>		<b>5,211,198.57</b>	<b>0.10</b>					
700,000	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	555,209.55	0.01					
4,000,000	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	3,172,626.00	0.06					
1,665,000	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	1,483,363.02	0.03					
	<b>Mongolia</b>		<b>5,113,426.93</b>	<b>0.10</b>					
3,800,000	MONGOLIA GOVERNMENT INTERNATIONAL BOND 3.500% 07/07/2027	USD	3,039,820.26	0.06					
2,800,000	MONGOLIA GOVERNMENT INTERNATIONAL BOND 4.450% 07/07/2031	USD	2,073,606.67	0.04					
	<b>Bulgaria</b>		<b>4,791,454.01</b>	<b>0.09</b>					
4,500,000	GOVERNMENT INTERNATIONAL BOND 4.500% 27/01/2033	EUR	4,791,454.01	0.09					
	<b>Mozambique</b>		<b>4,226,160.62</b>	<b>0.08</b>					
5,900,000	MOZAMBIQUE INTERNATIONAL BOND 5.000% 15/09/2031 STEP-UP	USD	4,226,160.62	0.08					
	<b>Gran Bretaña</b>		<b>3,577,156.54</b>	<b>0.08</b>					
2,860,000	STATE SAVINGS BANK OF UKRAINE VIA SSB #1 PLC 9.625% 20/03/2025 STEP-UP	USD	1,911,172.43	0.04					
4,450,000	UKRAINE RAILWAYS VIA RAIL CAPITAL MARKETS PLC 7.875% 15/07/2028	USD	865,984.11	0.02					
4,000,000	UKRAINE RAILWAYS VIA RAIL CAPITAL MARKETS PLC 8.250% 09/07/2026	USD	800,000.00	0.02					
	<b>Supranacional - Multinacional</b>		<b>2,050,957.39</b>	<b>0.05</b>					
2,200,000	BLACK SEA TRADE & DEVELOPMENT BANK 3.500% 25/06/2024	USD	2,050,957.39	0.05					
	<b>Tailandia</b>		<b>1,681,832.58</b>	<b>0.03</b>					
2,000,000	GC TREASURY CENTER CO LTD 5.200% 30/03/2052 EMTN	USD	1,681,832.58	0.03					
	<b>Georgia</b>		<b>1,273,484.40</b>	<b>0.02</b>					
1,492,000	GEORGIAN RAILWAY JSC 4.000% 17/06/2028	USD	1,273,484.40	0.02					
	<b>España</b>		<b>928,612.32</b>	<b>0.02</b>					
1,035,833	AI CANDELARIA SPAIN SA 7.500% 15/12/2028	USD	928,612.32	0.02					
								<b>4,462,285,448.39</b>	<b>85.55</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>									
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Islas Caimán</b>									
2,750,000	BRAZIL MINAS SPE VIA STATE OF MINAS GERAIS 5.333% 15/02/2028	USD	2,706,802.49	0.05	54,786,397.23	2,495,336.99	19/04/2023	2,495,336.99	37,968.98
			<b>2,706,802.49</b>	<b>0.05</b>	645,044.03	690,130.23	19/04/2023	690,130.23	17,093.63
					287,449.00	345,453.33	19/04/2023	345,453.33	10,072.90
					1,025,398.19	1,529,189.76	04/04/2023	1,025,398.19	1,223.73
					27,450.92	29,732.09	03/04/2023	29,732.09	91.96
					14,042.67	302,715.70	04/04/2023	14,042.67	33.83
<b>Túnez</b>									
730,000,000	TUNISIAN REPUBLIC 4.300% 02/08/2030	JPY	2,300,845.09	0.05	86,345.13	3,966.85	03/04/2023	3,966.85	28.96
			<b>2,300,845.09</b>	<b>0.05</b>	16,826.22	18,362.46	04/04/2023	18,362.46	(81.61)
					16,034.65	13,360.26	19/04/2023	16,034.65	(489.75)
			<b>5,007,647.58</b>	<b>0.10</b>	311,154.99	465,556.95	03/04/2023	311,154.99	(651.66)
					32,699.30	30,576.83	19/04/2023	32,699.30	(825.03)
					72,978.33	1,618,846.27	19/04/2023	72,978.33	(1,876.62)
					122,854.64	546,059.49	19/04/2023	122,854.64	(3,784.74)
					196,000,000.00	1,481,316.82	24/04/2023	1,481,316.82	(3,909.42)
					8,423,143.51	150,458,401.06	04/04/2023	8,423,143.51	(56,969.27)
					9,558,705.99	172,857,249.44	03/04/2023	9,558,705.99	(183,847.17)
					77,490,666.88	72,726,932.91	19/04/2023	77,490,666.88	(1,589,314.52)
					243,927,275.17	165,173,467.24	19/04/2023	165,173,467.24	(1,714,998.29)
					231,945,489.50	214,500,000.00	30/05/2023	231,945,489.50	(1,862,362.95)
					190,494,460.81	3,479,259,542.27	19/04/2023	190,494,460.81	(5,343,675.27)
								<b>4,486,373,771.02</b>	<b>69,450,027.47</b>
<b>Total cartera de títulos</b>			<b>4,830,465,188.57</b>	<b>92.61</b>					

Instrumentos financieros derivados a 31/03/2023

Denomina- ción	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en USD	Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Swaps de incumplimiento de crédito</b>											
CDX EMERGING MARKETS SERIES 39 VERSION 1	Compra	1.000	20/06/2028	USD	25,000,000.00	1,438,732.00					
CDX EMERGING MARKETS SERIES 38 VERSION 1	Compra	1.000	20/12/2027	USD	25,000,000.00	1,244,584.00					
						<b>2,683,316.00</b>					
<b>Futuros sobre tipos de interés</b>											
							(340)	EURO-BOBL FUTURE 08/06/2023	EUR	43,544,046.01	(964,115.71)
							(219)	EURO-BUND FUTURE 08/06/2023	EUR	32,320,756.98	(1,164,272.68)
							(295)	EURO-BUXL 30Y BOND 08/06/2023	EUR	45,146,016.50	(2,846,236.45)
							(434)	US LONG BOND (CBT) 21/06/2023	USD	56,921,812.50	(2,441,250.00)
							(1,149)	US ULTRA BOND (CBT) 21/06/2023	USD	162,152,625.00	(5,775,809.04)
							3,701	US 10YR NOTE (CBT) 21/06/2023	USD	425,325,859.38	9,006,031.24
							923	US 2YR NOTE (CBT) 30/06/2023	USD	190,556,235.30	2,116,705.40
							4,525	US 5YR NOTE (CBT) 30/06/2023	USD	495,522,853.83	10,389,248.68
										<b>1,451,490,205.50</b>	<b>8,320,301.44</b>
<b>Total instrumentos financieros derivados</b>										<b>80,453,644.91</b>	

**Contratos a plazo sobre divisas**

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD
31,558,308,407.82	1,729,461,673.41	19/04/2023	46,870,394.20
1,896,466,101.16	2,029,686,147.63	19/04/2023	32,445,417.06
18,229,784.64	2,330,000,000.00	24/04/2023	666,727.42
15,748,938.69	23,352,623.82	19/04/2023	100,077.23
15,374,233.49	3,501,831.18	19/04/2023	63,683.87

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Debt (Hard Currency)

(Denominado en USD)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>4,830,465,188.57</b>	<b>92.61</b>
<b>Total instrumentos financieros derivados</b>	<b>80,453,644.91</b>	<b>1.54</b>
<b>Efectivo en bancos</b>	<b>310,667,906.80</b>	<b>5.96</b>
<b>Otros activos y pasivos</b>	<b>(5,760,318.02)</b>	<b>(0.11)</b>
<b>Total activos netos</b>	<b>5,215,826,422.26</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Debt (Local Bond)

(Denominado en USD)

Estadísticas				Número de acciones			
<b>Patrimonio neto</b>	31/03/2023	USD	265,152,692.35	Capitalisation I (USD)	31/03/2023	3,918	
	30/09/2022	USD	210,115,347.43		30/09/2022	3,479	
	30/09/2021	USD	512,289,311.69		30/09/2021	2,411	
<b>Valor liquidativo por acción**</b>				Capitalisation I Hedged (i) (PLN)	31/03/2023	2,328	
					30/09/2022	2,185	
					30/09/2021	2,757	
Capitalisation I (USD)	31/03/2023	USD	5,009.12	Capitalisation I Hedged (iv) (EUR)	31/03/2023	3,526	
	30/09/2022	USD	4,411.25		30/09/2022	3,518	
	30/09/2021	USD	5,587.77		30/09/2021	4,088	
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	17,987.75	Capitalisation N Hedged (iv) (EUR)	31/03/2023	33,285	
	30/09/2022	PLN	15,565.36		30/09/2022	33,235	
	30/09/2021	PLN	19,350.94		30/09/2021	26,636	
Capitalisation I Hedged (iv) (EUR)	31/03/2023	EUR	5,354.88	Capitalisation P (USD)	31/03/2023	213	
	30/09/2022	EUR	5,004.29		30/09/2022	263	
	30/09/2021	EUR	5,887.71		30/09/2021	263	
Capitalisation N Hedged (iv) (EUR)	31/03/2023	EUR	235.41	Capitalisation P Hedged (iv) (EUR)	31/03/2023	44	
	30/09/2022	EUR	219.90		30/09/2022	44	
	30/09/2021	EUR	258.47		30/09/2021	44	
Capitalisation P (USD)	31/03/2023	USD	242.50	Capitalisation R Hedged (iv) (EUR)	31/03/2023	-	
	30/09/2022	USD	214.00		30/09/2022	-	
	30/09/2021	USD	272.22		30/09/2021	38	
Capitalisation P Hedged (iv) (EUR)	31/03/2023	EUR	224.17	Capitalisation X (USD)	31/03/2023	14,407	
	30/09/2022	EUR	209.97		30/09/2022	15,040	
	30/09/2021	EUR	248.24		30/09/2021	16,582	
Capitalisation R Hedged (iv) (EUR)	31/03/2023	EUR	-	Capitalisation Zz (EUR)	31/03/2023	38,832	
	30/09/2022	EUR	-		30/09/2022	34,178	
	30/09/2021	EUR	249.98		30/09/2021	75,856	
Capitalisation X (USD)	31/03/2023	USD	182.63	Capitalisation Zz Hedged (iv) (EUR)	31/03/2023	790	
	30/09/2022	USD	161.57		30/09/2022	1,536	
	30/09/2021	USD	206.55		30/09/2021	1,536	
Capitalisation Zz (EUR)	31/03/2023	EUR	4,741.52	Distribution I (EUR)	31/03/2023	-	
	30/09/2022	EUR	4,610.78		30/09/2022	-	
	30/09/2021	EUR	4,894.05		30/09/2021	1,603	
Capitalisation Zz Hedged (iv) (EUR)	31/03/2023	EUR	4,703.30	Distribution P (USD)	31/03/2023	25	
	30/09/2022	EUR	4,378.36		30/09/2022	25	
	30/09/2021	EUR	5,104.30		30/09/2021	25	
Distribution I (EUR)	31/03/2023	EUR	-	<b>Dividendo</b>			
	30/09/2022	EUR	-				
	30/09/2021	EUR	3,575.48				
Distribution P (USD)	31/03/2023	USD	502.74	Distribution P (USD)	14/12/2022	USD	20.61
	30/09/2022	USD	462.92				
	30/09/2021	USD	614.86				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs Emerging Markets Debt (Local Bond)

(Denominado en USD)

### Estadísticas (continuación)

#### Gastos corrientes en %\*

Capitalisation I (USD)	31/03/2023	0.88%
Capitalisation I Hedged (i) (PLN)	31/03/2023	0.90%
Capitalisation I Hedged (iv) (EUR)	31/03/2023	0.90%
Capitalisation N Hedged (iv) (EUR)	31/03/2023	0.82%
Capitalisation P (USD)	31/03/2023	1.30%
Capitalisation P Hedged (iv) (EUR)	31/03/2023	1.32%
Capitalisation X (USD)	31/03/2023	1.80%
Capitalisation Zz (EUR)	31/03/2023	0.01%
Capitalisation Zz Hedged (iv) (EUR)	31/03/2023	0.01%
Distribution P (USD)	31/03/2023	1.30%

<b>Índice de rotación de la cartera en %*</b>	31/03/2023	98.96%
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\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs Emerging Markets Debt (Local Bond)

(Denominado en USD)

Estados financieros

### Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>257,426,305.78</b>
Obligaciones y otros instrumentos de deuda		257,426,305.78
<b>Total instrumentos financieros derivados</b>	2	<b>617,191.12</b>
Swaps de tipos de interés		184,435.00
Contratos a plazo sobre divisas		432,756.12
<b>Efectivo en bancos</b>		<b>5,282,421.86</b>
<b>Otros activos</b>	4, 12	<b>8,390,730.99</b>
<b>Total activos</b>		<b>271,716,649.75</b>
<b>Pasivos corrientes</b>	4, 12	<b>(6,563,957.40)</b>
<b>Total pasivo</b>		<b>(6,563,957.40)</b>
<b>Activos netos al final del período</b>		<b>265,152,692.35</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Local Bond)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					64,900,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.500% 31/01/2037	ZAR	2,944,330.86	1.11
					58,200,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 28/02/2048	ZAR	2,517,861.77	0.95
					58,400,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 31/01/2044	ZAR	2,548,467.91	0.96
					39,600,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	1,914,345.96	0.72
					58,813,062	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.000% 31/01/2040	ZAR	2,695,544.69	1.02
								<b>25,143,600.89</b>	<b>9.48</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Indonesia</b>				
<b>Brasil</b>					41,000,000,000	INDONESIA TREASURY BOND 5.125% 15/04/2027	IDR	2,625,642.21	0.99
38,000,000	BRAZIL LETRAS DO TESOIRO NACIONAL ZCP 01/01/2024	BRL	6,838,865.15	2.58	3,800,000,000	INDONESIA TREASURY BOND 5.500% 15/04/2026	IDR	247,961.36	0.09
2,000,000	BRAZIL LETRAS DO TESOIRO NACIONAL ZCP 01/04/2023	BRL	394,257.80	0.15	3,500,000,000	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	230,431.11	0.09
15,360,000	BRAZIL LETRAS DO TESOIRO NACIONAL ZCP 01/07/2023*	BRL	2,937,166.81	1.11	9,000,000,000	INDONESIA TREASURY BOND 6.375% 15/04/2032	IDR	588,376.18	0.22
18,000,000	BRAZIL LETRAS DO TESOIRO NACIONAL ZCP 01/07/2024	BRL	3,071,410.69	1.16	59,400,000,000	INDONESIA TREASURY BOND 6.500% 15/02/2031	IDR	3,937,972.65	1.49
19,800,000	BRAZIL NOTAS DO TESOIRO NACIONAL SERIE F 10.000% 01/01/2025*	BRL	3,789,094.36	1.43	63,000,000,000	INDONESIA TREASURY BOND 6.500% 15/06/2025	IDR	4,222,548.27	1.59
26,500,000	BRAZIL NOTAS DO TESOIRO NACIONAL SERIE F 10.000% 01/01/2027*	BRL	5,041,253.38	1.90	9,000,000,000	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	592,324.54	0.22
24,000,000	BRAZIL NOTAS DO TESOIRO NACIONAL SERIE F 10.000% 01/01/2029*	BRL	4,269,349.29	1.61	127,500,000,000	INDONESIA TREASURY BOND 7.000% 15/09/2030	IDR	8,694,583.02	3.28
2,700,000	BRAZIL NOTAS DO TESOIRO NACIONAL SERIE F 10.000% 01/01/2031	BRL	479,246.07	0.18	50,000,000,000	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	3,699,566.71	1.40
6,000,000	BRAZIL NOTAS DO TESOIRO NACIONAL SERIE F 10.000% 01/01/2033	BRL	1,007,689.29	0.38				<b>24,839,406.05</b>	<b>9.37</b>
			<b>27,828,332.84</b>	<b>10.50</b>	<b>Tailandia</b>				
<b>Malasia</b>					85,000,000	THAILAND GOVERNMENT BOND 0.750% 17/09/2024	THB	2,450,382.93	0.92
9,500,000	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	2,150,480.67	0.81	43,000,000	THAILAND GOVERNMENT BOND 0.950% 17/06/2025	THB	1,233,376.00	0.47
4,500,000	MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	1,024,754.88	0.39	208,000,000	THAILAND GOVERNMENT BOND 1.000% 17/06/2027	THB	5,849,949.79	2.22
15,700,000	MALAYSIA GOVERNMENT BOND 3.828% 05/07/2034	MYR	3,478,118.83	1.31	33,811,000	THAILAND GOVERNMENT BOND 1.585% 17/12/2035	THB	883,759.18	0.33
21,375,000	MALAYSIA GOVERNMENT BOND 3.885% 15/08/2029	MYR	4,852,128.34	1.83	83,800,000	THAILAND GOVERNMENT BOND 1.600% 17/12/2029	THB	2,364,595.76	0.89
3,400,000	MALAYSIA GOVERNMENT BOND 4.065% 15/06/2050	MYR	727,134.78	0.27	65,000,000	THAILAND GOVERNMENT BOND 2.000% 17/06/2042	THB	1,664,525.84	0.63
10,586,000	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	2,433,904.64	0.92	32,800,000	THAILAND GOVERNMENT BOND 2.875% 17/06/2046	THB	938,783.65	0.35
3,000	MALAYSIA GOVERNMENT BOND 4.392% 15/04/2026	MYR	699.95	0.00	70,000,000	THAILAND GOVERNMENT BOND 2.875% 17/12/2028	THB	2,136,540.41	0.81
4,300,000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 3.447% 15/07/2036	MYR	901,869.00	0.34	87,000,000	THAILAND GOVERNMENT BOND 3.300% 17/06/2038	THB	2,713,043.85	1.02
17,800,000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 3.726% 31/03/2026	MYR	4,061,450.26	1.53	43,000,000	THAILAND GOVERNMENT BOND 3.400% 17/06/2036	THB	1,360,469.84	0.51
7,300,000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.193% 07/10/2032	MYR	1,686,012.29	0.64	25,000,000	THAILAND GOVERNMENT BOND 4.500% 09/04/2024	THB	751,012.20	0.28
7,500,000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.258% 26/07/2027	MYR	1,745,599.70	0.66	57,960,000	THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	1,963,813.13	0.74
12,100,000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.467% 15/09/2039	MYR	2,818,245.24	1.06				<b>24,310,252.58</b>	<b>9.17</b>
			<b>25,880,398.58</b>	<b>9.76</b>	<b>Polonia</b>				
<b>México</b>					12,400,000	POLAND GOVERNMENT BOND 0.250% 25/10/2026	PLN	2,363,101.31	0.89
5,700,000	MEXICAN BONOS 10.000% 05/12/2024	MXN	313,681.96	0.12	8,200,000	POLAND GOVERNMENT BOND 1.750% 25/04/2032	PLN	1,349,976.01	0.51
64,800,000	MEXICAN BONOS 5.750% 05/03/2026	MXN	3,243,218.22	1.22	18,500,000	POLAND GOVERNMENT BOND 2.500% 25/04/2024	PLN	4,139,696.91	1.56
46,000,000	MEXICAN BONOS 7.500% 03/06/2027	MXN	2,419,413.97	0.91	25,530,000	POLAND GOVERNMENT BOND 2.500% 25/07/2026	PLN	5,320,488.21	2.01
54,000,000	MEXICAN BONOS 7.750% 13/11/2042	MXN	2,618,350.33	0.99	12,200,000	POLAND GOVERNMENT BOND 2.750% 25/04/2028	PLN	2,442,819.22	0.92
21,000,000	MEXICAN BONOS 7.750% 23/11/2034	MXN	1,073,514.98	0.40	9,350,000	POLAND GOVERNMENT BOND 2.750% 25/10/2029	PLN	1,801,229.40	0.68
59,660,000	MEXICAN BONOS 7.750% 29/05/2031	MXN	3,098,234.60	1.17	5,110,000	POLAND GOVERNMENT BOND 3.750% 25/05/2027	PLN	1,091,986.92	0.41
37,800,000	MEXICAN BONOS 8.000% 05/09/2024	MXN	2,018,868.31	0.76				<b>18,509,297.98</b>	<b>6.98</b>
21,700,000	MEXICAN BONOS 8.000% 07/11/2047	MXN	1,075,294.39	0.41	<b>China</b>				
83,500,000	MEXICAN BONOS 8.000% 07/12/2023	MXN	4,523,125.49	1.71	15,000,000	CHINA GOVERNMENT BOND 1.990% 09/04/2025	CNY	2,163,098.16	0.82
65,680,000	MEXICAN BONOS 8.500% 18/11/2038	MXN	3,481,809.31	1.31	21,100,000	CHINA GOVERNMENT BOND 2.680% 21/05/2030	CNY	3,036,760.38	1.15
35,000,000	MEXICAN BONOS 8.500% 31/05/2029	MXN	1,909,597.23	0.72	24,000,000	CHINA GOVERNMENT BOND 2.800% 24/03/2029	CNY	3,494,043.31	1.31
			<b>25,775,108.79</b>	<b>9.72</b>	20,000,000	CHINA GOVERNMENT BOND 2.850% 04/06/2027	CNY	2,932,913.23	1.11
<b>Sudáfrica</b>					22,000,000	CHINA GOVERNMENT BOND 3.120% 05/12/2026	CNY	3,264,716.41	1.23
61,300,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.500% 21/12/2026	ZAR	3,678,139.58	1.39	11,000,000	CHINA GOVERNMENT BOND 3.810% 14/09/2050	CNY	1,760,321.48	0.66
27,700,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.000% 28/02/2031	ZAR	1,291,769.79	0.49				<b>16,651,852.97</b>	<b>6.28</b>
61,800,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.000% 31/01/2030	ZAR	3,171,727.31	1.20					
89,100,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.250% 31/03/2032	ZAR	4,381,413.02	1.64					

\* Bono/swap de valor sucio (incluidos los intereses por cobrar).

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Local Bond)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>República Checa</b>					19,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.250% 28/04/2025 EMTN	CNY	2,789,168.81	1.04
6,100,000	CZECH REPUBLIC GOVERNMENT BOND 0.450% 25/10/2023	CZK	273,254.97	0.10	<b>5,272,823.88 1.98</b>				
61,000,000	CZECH REPUBLIC GOVERNMENT BOND 0.950% 15/05/2030	CZK	2,189,694.29	0.83	<b>Alemania</b>				
105,000,000	CZECH REPUBLIC GOVERNMENT BOND 1.000% 26/06/2026	CZK	4,287,198.85	1.61	9,000,000	KREDITANSTALT FUER WIEDERAUFBAU 2.750% 03/03/2025 EMTN	CNH	1,312,987.84	0.50
61,000,000	CZECH REPUBLIC GOVERNMENT BOND 2.000% 13/10/2033	CZK	2,217,028.82	0.84	18,000,000	KREDITANSTALT FUER WIEDERAUFBAU 2.900% 24/02/2026 EMTN	CNY	2,627,580.30	0.99
67,300,000	CZECH REPUBLIC GOVERNMENT BOND 2.500% 25/08/2028	CZK	2,775,781.86	1.05	300,000,000	KREDITANSTALT FUER WIEDERAUFBAU 9.000% 08/07/2024 EMTN	HUF	808,645.18	0.30
24,700,000	CZECH REPUBLIC GOVERNMENT BOND 4.200% 04/12/2036	CZK	1,093,378.08	0.41	<b>4,749,213.32 1.79</b>				
43,930,000	CZECH REPUBLIC GOVERNMENT BOND 5.700% 25/05/2024	CZK	2,031,176.59	0.77	<b>Turquía</b>				
<b>14,867,513.46 5.61</b>					30,000,000	TURKEY GOVERNMENT BOND 10.500% 11/08/2027	TRY	1,524,209.91	0.58
<b>Rumanía</b>					20,000,000	TURKEY GOVERNMENT BOND 12.600% 01/10/2025	TRY	1,067,007.62	0.40
7,740,000	ROMANIA GOVERNMENT BOND 3.650% 24/09/2031	RON	1,307,541.97	0.49	<b>2,591,217.53 0.98</b>				
6,050,000	ROMANIA GOVERNMENT BOND 4.000% 25/10/2023	RON	1,309,984.24	0.49	<b>Corea del Sur</b>				
2,000,000	ROMANIA GOVERNMENT BOND 4.750% 11/10/2034	RON	347,291.82	0.13	17,000,000,000	EXPORT-IMPORT BANK OF KOREA 7.250% 07/12/2024 EMTN	IDR	1,144,507.59	0.43
11,080,000	ROMANIA GOVERNMENT BOND 4.750% 24/02/2025	RON	2,338,883.63	0.88	<b>1,144,507.59 0.43</b>				
13,500,000	ROMANIA GOVERNMENT BOND 5.000% 12/02/2029	RON	2,644,787.25	1.01	<b>Egipto</b>				
6,690,000	ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	1,390,716.27	0.52	2,000,000	EGYPT GOVERNMENT BOND 14.060% 12/01/2026	EGP	53,292.05	0.02
<b>9,339,205.18 3.52</b>					13,000,000	EGYPT GOVERNMENT BOND 14.483% 06/04/2026	EGP	345,936.07	0.13
<b>Colombia</b>					6,500,000	EGYPT GOVERNMENT BOND 14.531% 14/09/2024	EGP	188,646.98	0.07
344,000,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 9.850% 28/06/2027	COP	68,385.60	0.03	15,300,000	EGYPT GOVERNMENT BOND 14.556% 13/10/2027	EGP	374,752.70	0.14
1	COLOMBIAN TES 10.000% 24/07/2024	COP	0.00	0.00	8,000,000	EGYPT GOVERNMENT BOND 14.664% 06/10/2030	EGP	178,360.58	0.07
7,000,000,000	COLOMBIAN TES 5.750% 03/11/2027	COP	1,215,920.12	0.46	<b>1,140,988.38 0.43</b>				
6,700,000,000	COLOMBIAN TES 6.000% 28/04/2028	COP	1,153,653.92	0.44	<b>Serbia</b>				
10,300,000,000	COLOMBIAN TES 7.000% 30/06/2032	COP	1,638,628.64	0.61	32,000,000	SERBIA TREASURY BONDS 4.500% 11/01/2026	RSD	287,107.88	0.11
11,100,000,000	COLOMBIAN TES 7.250% 18/10/2034	COP	1,698,104.24	0.63	54,000,000	SERBIA TREASURY BONDS 4.500% 20/08/2032	RSD	428,508.34	0.16
3,200,000,000	COLOMBIAN TES 7.250% 26/10/2050	COP	414,321.65	0.16	<b>715,616.22 0.27</b>				
8,900,000,000	COLOMBIAN TES 7.500% 26/08/2026	COP	1,719,562.53	0.65	<b>Uruguay</b>				
7,240,000,000	COLOMBIAN TES 7.750% 18/09/2030	COP	1,265,517.18	0.48	8,000,000	URUGUAY GOVERNMENT INTERNATIONAL BOND 8.250% 21/05/2031	UYU	182,814.60	0.07
<b>9,174,093.88 3.46</b>					7,000,000	URUGUAY GOVERNMENT INTERNATIONAL BOND 8.500% 15/03/2028	UYU	167,985.44	0.06
<b>Hungría</b>					<b>350,800.04 0.13</b>				
1,232,000,000	HUNGARY GOVERNMENT BOND 1.000% 26/11/2025	HUF	2,762,907.59	1.04	<b>Filipinas</b>				
1,101,000,000	HUNGARY GOVERNMENT BOND 2.250% 20/04/2033	HUF	1,881,758.05	0.71	10,000,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.250% 14/01/2036	PHP	179,826.60	0.07
170,000,000	HUNGARY GOVERNMENT BOND 3.000% 26/06/2024	HUF	432,467.98	0.16	<b>179,826.60 0.07</b>				
875,000,000	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	1,900,274.92	0.72	<b>República Dominicana</b>				
200,000,000	HUNGARY GOVERNMENT BOND 3.000% 27/10/2038	HUF	316,242.45	0.12	10,000,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 9.750% 05/06/2026	DOP	178,027.84	0.07
<b>7,293,650.99 2.75</b>					<b>178,027.84 0.07</b>				
<b>Perú</b>					<b>256,726,802.73 96.82</b>				
4,370,000	ALICORP SAA 6.875% 17/04/2027	PEN	1,099,081.26	0.41	<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>				
5,900,000	PERU GOVERNMENT BOND 5.940% 12/02/2029	PEN	1,484,401.36	0.56	<b>Obligaciones y otros instrumentos de deuda</b>				
11,800,000	PERU GOVERNMENT BOND 6.150% 12/08/2032	PEN	2,874,754.74	1.09	<b>Perú</b>				
<b>5,458,237.36 2.06</b>					2,800,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.900% 12/08/2037	PEN	699,503.05	0.27
<b>Chile</b>					<b>699,503.05 0.27</b>				
1,000,000,000	BONOS DE LA TESORERÍA DE LA REPUBLICA EN PESOS 2.500% 01/03/2025	CLP	1,176,619.04	0.44	<b>699,503.05 0.27</b>				
2,050,000,000	BONOS DE LA TESORERÍA DE LA REPUBLICA EN PESOS 4.700% 01/09/2030*	CLP	2,496,987.38	0.94	<b>Supranacional - Multinacional</b>				
1,180,000,000	BONOS DE LA TESORERÍA DE LA REPUBLICA EN PESOS 6.000% 01/01/2043*	CLP	1,659,223.36	0.63	17,000,000	ASIAN DEVELOPMENT BANK 2.900% 05/03/2024 GMTN	CNH	2,483,655.07	0.94
<b>5,332,829.78 2.01</b>					<b>Total cartera de títulos 257,426,305.78 97.09</b>				

\* Bono/swap de valor sucio (incluidos los intereses por cobrar).

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Local Bond)

(Denominado en USD)

## Instrumentos financieros derivados a 31/03/2023

Por cobrar (%)	Por pagar (%)	Fecha de vencimiento	Divisa	Nacional	Valor del swap en USD	Por cobrar	Por pagar	Fecha de vencimiento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD		
<b>Swaps de tipos de interés</b>												
8.890	Floating	25/02/2033	MXN	70,000,000.00	138,609.88	2,111,994.64	USD	1,740,000,000.00	CLP	02/05/2023	2,111,994.64	(81,818.50)
Floating	6.240	16/03/2025	PLN	61,100,000.00	41,797.70					<b>72,537,939.83</b>	<b>432,756.12</b>	
Floating	6.100	16/03/2025	CZK	301,000,000.00	4,027.42							
					<b>184,435.00</b>							
										<b>Total instrumentos financieros derivados</b>	<b>617,191.12</b>	

## Resumen de activos netos a 31/03/2023

Por cobrar	Por pagar	Fecha de vencimiento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD	% VL					
					<b>Total cartera de títulos</b>	<b>257,426,305.78</b>	<b>97.09</b>			
					<b>Total instrumentos financieros derivados</b>	<b>617,191.12</b>	<b>0.23</b>			
					<b>Efectivo en bancos</b>	<b>5,282,421.86</b>	<b>1.99</b>			
					<b>Otros activos y pasivos</b>	<b>1,826,773.59</b>	<b>0.69</b>			
					<b>Total activos netos</b>	<b>265,152,692.35</b>	<b>100.00</b>			
<b>Contratos a plazo sobre divisas</b>										
15,220,869.56	EUR	16,288,829.96	USD	19/04/2023	16,288,829.96	261,655.99				
42,396,278.60	PLN	9,658,053.03	USD	19/04/2023	9,658,053.03	174,279.07				
11,000,000,000.00	COP	2,259,284.10	USD	02/05/2023	2,259,284.10	87,394.11				
80,800,000,000.00	IDR	5,324,873.66	USD	15/05/2023	5,324,873.66	77,604.26				
122,000,000,000.00	VND	5,131,440.59	USD	08/06/2023	5,131,440.59	58,078.59				
12,400,000.00	BRL	2,391,710.47	USD	02/05/2023	2,391,710.47	42,680.73				
3,100,000.00	BRL	593,457.04	USD	19/04/2023	593,457.04	16,521.50				
2,100,000,000.00	COP	435,972.28	USD	04/04/2023	435,972.28	14,738.23				
42,000,000.00	EGP	1,352,019.98	USD	03/04/2023	1,352,019.98	11,616.38				
1,570,000.00	PLN	352,240.10	USD	17/05/2023	352,240.10	11,208.29				
20,000,000.00	EGP	612,625.15	USD	27/04/2023	612,625.15	9,545.92				
500,000,000.00	CLP	622,805.92	USD	02/05/2023	622,805.92	7,600.15				
3,500,000.00	MXN	189,303.35	USD	02/05/2023	189,303.35	3,485.39				
761,782.40	PLN	175,961.75	USD	03/04/2023	175,961.75	865.91				
3,983.78	EUR	4,314.83	USD	03/04/2023	4,314.83	13.35				
255.60	USD	234.22	EUR	04/04/2023	255.60	1.13				
238,231.97	USD	1,035,920.30	PLN	19/04/2023	238,231.97	(2,013.47)				
2,056,623.15	USD	70,100,000.00	THB	22/05/2023	2,056,623.15	(3,965.82)				
302,096.17	USD	282,211.20	EUR	19/04/2023	302,096.17	(4,767.54)				
327,533.80	USD	5,000,000,000.00	IDR	15/05/2023	327,533.80	(6,777.95)				
142,000,000.00	THB	4,182,904.88	USD	22/05/2023	4,182,904.88	(8,815.98)				
380,349.96	USD	1,700,000.00	PLN	17/05/2023	380,349.96	(13,192.88)				
1,349,967.78	USD	42,000,000.00	EGP	03/04/2023	1,349,967.78	(13,668.58)				
5,512,166.03	USD	37,900,000.00	CNY	17/04/2023	5,512,166.03	(13,786.56)				
305,667.69	USD	1,500,000,000.00	COP	02/05/2023	305,667.69	(14,333.88)				
594,619.27	USD	3,100,000.00	BRL	19/04/2023	594,619.27	(15,359.27)				
11,000,000.00	EGP	350,951.08	USD	09/05/2023	350,951.08	(15,397.67)				
8,800,000.00	TRY	416,942.60	USD	26/06/2023	416,942.60	(16,850.85)				
5,291,169.06	USD	288,900,000.00	PHP	10/05/2023	5,291,169.06	(24,867.37)				
2,016,584.39	USD	37,500,000.00	MXN	02/05/2023	2,016,584.39	(49,009.28)				
1,706,989.55	USD	9,000,000.00	BRL	02/05/2023	1,706,989.55	(59,907.28)				

\* Bono/swap de valor sucio (incluidos los intereses por cobrar).

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt (Local Currency)

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	24,940,700.99	Distribution R (USD)	31/03/2023	USD	28.19
	30/09/2022	USD	20,478,859.83		30/09/2022	USD	26.55
	30/09/2021	USD	44,449,058.08		30/09/2021	USD	30.75
<b>Valor liquidativo por acción**</b>				Distribution X (M) (USD)	31/03/2023	USD	63.87
					30/09/2022	USD	58.78
					30/09/2021	USD	67.69
Capitalisation I (USD)	31/03/2023	USD	56.33	Distribution Z Hedged (iv) (EUR)	31/03/2023	EUR	3,394.56
	30/09/2022	USD	51.26		30/09/2022	EUR	3,310.96
	30/09/2021	USD	57.76		30/09/2021	EUR	3,712.99
Capitalisation I Hedged (iv) (EUR)	31/03/2023	EUR	42.53	<b>Número de acciones</b>			
	30/09/2022	EUR	40.17		Capitalisation I (USD)	31/03/2023	180
	30/09/2021	EUR	44.09		30/09/2022	3,030	
Capitalisation N (USD)	31/03/2023	USD	54.47	30/09/2021	209,466		
	30/09/2022	USD	49.52	Capitalisation I Hedged (iv) (EUR)	31/03/2023	21,020	
	30/09/2021	USD	55.81	30/09/2022	22,855		
Capitalisation N Hedged (iv) (EUR)	31/03/2023	EUR	40.25	30/09/2021	20,970		
	30/09/2022	EUR	37.99	Capitalisation N (USD)	31/03/2023	1,290	
	30/09/2021	EUR	41.68	30/09/2022	1,647		
Capitalisation P (USD)	31/03/2023	USD	51.99	30/09/2021	1,647		
	30/09/2022	USD	47.38	Capitalisation N Hedged (iv) (EUR)	31/03/2023	7,464	
	30/09/2021	USD	53.66	30/09/2022	5,816		
Capitalisation P Hedged (i) (SGD)	31/03/2023	SGD	9.35	30/09/2021	6,065		
	30/09/2022	SGD	8.56	Capitalisation P (USD)	31/03/2023	56,878	
	30/09/2021	SGD	9.71	30/09/2022	62,326		
Capitalisation P Hedged (iv) (EUR)	31/03/2023	EUR	38.29	30/09/2021	69,680		
	30/09/2022	EUR	36.24	Capitalisation P Hedged (i) (SGD)	31/03/2023	33	
	30/09/2021	EUR	39.97	30/09/2022	1,361		
Capitalisation R (USD)	31/03/2023	USD	52.80	30/09/2021	895		
	30/09/2022	USD	48.05	Capitalisation P Hedged (iv) (EUR)	31/03/2023	53,142	
	30/09/2021	USD	54.27	30/09/2022	80,893		
Capitalisation X (USD)	31/03/2023	USD	46.48	30/09/2021	112,969		
	30/09/2022	USD	42.46	Capitalisation R (USD)	31/03/2023	9,081	
	30/09/2021	USD	48.33	30/09/2022	9,081		
Capitalisation X Hedged (iv) (EUR)	31/03/2023	EUR	199.44	30/09/2021	10,202		
	30/09/2022	EUR	189.05	Capitalisation X (USD)	31/03/2023	89,644	
	30/09/2021	EUR	209.40	30/09/2022	84,965		
Capitalisation Zz Hedged (iv) (EUR)	31/03/2023	EUR	4,949.15	30/09/2021	89,309		
	30/09/2022	EUR	4,652.28	Capitalisation X Hedged (iv) (EUR)	31/03/2023	497	
	30/09/2021	EUR	5,055.85	30/09/2022	499		
Distribution N (USD)	31/03/2023	USD	28.21	30/09/2021	2,024		
	30/09/2022	USD	26.58	Capitalisation Zz Hedged (iv) (EUR)	31/03/2023	744	
	30/09/2021	USD	30.78	30/09/2022	1,024		
Distribution P (USD)	31/03/2023	USD	28.23	30/09/2021	1,586		
	30/09/2022	USD	26.55				
	30/09/2021	USD	30.73				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Debt (Local Currency)

(Denominado en USD)

## Estadísticas (continuación)

			Capitalisation P Hedged (i) (SGD)	31/03/2023	1.31%
<b>Número de acciones</b>			Capitalisation P Hedged (iv) (EUR)	31/03/2023	1.32%
Distribution N (USD)	31/03/2023	6,545	Capitalisation R (USD)	31/03/2023	1.02%
	30/09/2022	7,408	Capitalisation X (USD)	31/03/2023	1.80%
	30/09/2021	8,392	Capitalisation X Hedged (iv) (EUR)	31/03/2023	1.82%
Distribution P (USD)	31/03/2023	6,498	Capitalisation Zz Hedged (iv) (EUR)	31/03/2023	0.01%
	30/09/2022	6,467	Distribution N (USD)	31/03/2023	0.80%
	30/09/2021	7,168	Distribution P (USD)	31/03/2023	1.30%
Distribution R (USD)	31/03/2023	13,011	Distribution R (USD)	31/03/2023	1.02%
	30/09/2022	14,211	Distribution X (M) (USD)	31/03/2023	1.80%
	30/09/2021	15,036	Distribution Z Hedged (iv) (EUR)	31/03/2023	0.11%
Distribution X (M) (USD)	31/03/2023	4,482	<b>Índice de rotación de la</b>	31/03/2023	<b>77.52%</b>
	30/09/2022	4,582	<b>cartera en %*</b>		
	30/09/2021	4,300			
Distribution Z Hedged (iv) (EUR)	31/03/2023	2,337			
	30/09/2022	1,071			
	30/09/2021	1,401			
<b>Dividendo</b>					
Distribution N (USD)	14/12/2022 USD	1.00			
Distribution P (USD)	14/12/2022 USD	0.87			
Distribution R (USD)	14/12/2022 USD	0.94			
Distribution X (M) (USD)	02/03/2023 USD	0.09			
Distribution X (M) (USD)	02/02/2023 USD	0.09			
Distribution X (M) (USD)	03/01/2023 USD	0.09			
Distribution X (M) (USD)	02/12/2022 USD	0.06			
Distribution X (M) (USD)	02/11/2022 USD	0.06			
Distribution X (M) (USD)	04/10/2022 USD	0.06			
Distribution Z Hedged (iv) (EUR)	14/12/2022 EUR	121.35			
<b>Gastos corrientes en %*</b>					
Capitalisation I (USD)	31/03/2023	0.87%			
Capitalisation I Hedged (iv) (EUR)	31/03/2023	0.90%			
Capitalisation N (USD)	31/03/2023	0.80%			
Capitalisation N Hedged (iv) (EUR)	31/03/2023	0.82%			
Capitalisation P (USD)	31/03/2023	1.30%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Emerging Markets Debt (Local Currency)

(Denominado en USD)

Estados financieros

### Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>22,724,664.73</b>
Obligaciones y otros instrumentos de deuda		19,727,225.41
Instrumentos del mercado monetario		2,997,439.32
<b>Total instrumentos financieros derivados</b>	2	<b>174,747.56</b>
Swaps de tipos de interés		17,417.97
Contratos a plazo sobre divisas		157,329.59
<b>Efectivo en bancos</b>		<b>2,783,779.90</b>
<b>Otros activos</b>	4, 12	<b>1,106,727.41</b>
<b>Total activos</b>		<b>26,789,919.60</b>
<b>Pasivos corrientes</b>	4, 12	<b>(1,849,218.61)</b>
<b>Total pasivo</b>		<b>(1,849,218.61)</b>
<b>Activos netos al final del período</b>		<b>24,940,700.99</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Debt (Local Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL						
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					600,000	ISRAEL GOVERNMENT BOND - FIXED 1.500% 30/11/2023	ILS	163,556.96	0.66						
								<b>338,817.85</b>	<b>1.36</b>						
					<b>China</b>										
					100,000	CHINA GOVERNMENT BOND 3.190% 11/04/2024	CNY	14,707.19	0.06						
								<b>14,707.19</b>	<b>0.06</b>						
								<b>19,727,225.41</b>	<b>79.09</b>						
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Instrumentos del mercado monetario</b>										
<b>Estados Unidos</b>					<b>Estados Unidos</b>										
800,000	UNITED STATES TREASURY NOTE 0.250% 15/04/2023	USD	798,812.50	3.20	1,100,000	UNITED STATES TREASURY BILL ZCP 04/04/2023	USD	1,099,859.60	4.41						
1,700,000	UNITED STATES TREASURY NOTE 0.250% 15/06/2023	USD	1,684,527.35	6.75	1,900,000	UNITED STATES TREASURY BILL ZCP 13/04/2023	USD	1,897,579.72	7.61						
3,000,000	UNITED STATES TREASURY NOTE/BOND 0.125% 31/05/2023	USD	2,977,734.39	11.95				<b>2,997,439.32</b>	<b>12.02</b>						
			<b>5,461,074.24</b>	<b>21.90</b>	<b>2,997,439.32 12.02</b>										
<b>Brasil</b>					<b>Total cartera de títulos 22,724,664.73 91.11</b>										
5,000,000	BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/04/2023	BRL	985,644.49	3.95	<b>Instrumentos financieros derivados a 31/03/2023</b>										
11,470,000	BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/07/2023*	BRL	2,193,314.02	8.80	Por cobrar (%)	Por pagar (%)	Fecha de vencimiento	Divisa	Nocional	Valor del swap en USD					
			<b>3,178,958.51</b>	<b>12.75</b>	<b>Swaps de tipos de interés</b>										
					8.890	Floating	25/02/2033	MXN	6,600,000.00	13,068.94					
					2,829,280,000	KOREA TREASURY BOND 0.875% 10/12/2023	KRW	2,138,849.73	8.58	Floating	6.240	16/03/2025	PLN	5,800,000.00	3,967.70
			<b>2,399,694.12</b>	<b>9.62</b>	Floating	6.100	16/03/2025	CZK	28,500,000.00	381.33					
									<b>17,417.97</b>						
<b>Corea del Sur</b>					<b>Contratos a plazo sobre divisas</b>										
69,000,000	ASIAN INFRASTRUCTURE 4.750% 16/06/2023 EMTN	INR	834,018.43	3.34	11,504,321.15	EUR	12,311,544.56	USD	19/04/2023	12,311,544.56	197,734.54				
50,000,000	INTER-AMERICAN DEVELOPMENT BANK 5.000% 12/02/2024 EMTN	INR	596,093.14	2.39	3,880,000.00	PLN	868,999.98	USD	13/07/2023	868,999.98	26,005.50				
10,000,000,000	INTERNATIONAL FINANCE CORP 8.000% 09/10/2023 GMTN	IDR	673,762.18	2.70	10,700,000.00	CZK	476,941.93	USD	15/05/2023	476,941.93	17,150.51				
			<b>2,103,873.75</b>	<b>8.43</b>	122,000,000.00	HUF	329,491.96	USD	22/05/2023	329,491.96	13,507.97				
<b>Alemania</b>					2,600,000.00	PLN	590,240.35	USD	11/04/2023	590,240.35	13,046.40				
11,000,000	KREDITANSTALT FUER WIEDERAUFBAU 2.750% 03/03/2025 EMTN	CNH	1,604,762.92	6.43	6,600,000.00	ZAR	357,374.92	USD	29/06/2023	357,374.92	11,794.86				
			<b>1,604,762.92</b>	<b>6.43</b>	930,000,000.00	COP	190,817.38	USD	02/05/2023	190,817.38	7,583.60				
<b>Malasia</b>					6,600,000,000.00	IDR	435,384.92	USD	15/05/2023	435,384.92	5,906.59				
5,120,000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.094% 30/11/2023	MYR	1,170,759.91	4.69	11,700,000,000.00	VND	492,113.56	USD	08/06/2023	492,113.56	5,569.84				
			<b>1,170,759.91</b>	<b>4.69</b>	820,000.00	PEN	212,368.72	USD	17/04/2023	212,368.72	5,441.46				
<b>Singapur</b>					4,092,000.00	CZK	185,210.24	USD	26/04/2023	185,210.24	3,933.35				
690,000	SINGAPORE GOVERNMENT BOND 2.750% 01/07/2023	SGD	517,340.69	2.07											
			<b>517,340.69</b>	<b>2.07</b>											
<b>República Checa</b>															
9,000,000	CZECH REPUBLIC GOVERNMENT BOND 0.450% 25/10/2023	CZK	403,163.07	1.62											
			<b>403,163.07</b>	<b>1.62</b>											
<b>Rumanía</b>															
710,000	ROMANIA GOVERNMENT BOND 4.000% 25/10/2023	RON	153,733.69	0.62											
1,100,000	ROMANIA GOVERNMENT BOND 5.850% 26/04/2023	RON	241,489.74	0.96											
			<b>395,223.43</b>	<b>1.58</b>											
<b>Israel</b>															
640,000	ISRAEL GOVERNMENT BOND - FIXED 0.150% 31/07/2023	ILS	175,260.89	0.70											

\* Bono/swap de valor sucio (incluidos los intereses por cobrar).

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Emerging Markets Debt (Local Currency)

(Denominado en USD)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos vencimiento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD	Por cobrar	Por pagar	Fecha de Compromisos vencimiento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
12,600,000.00 THB	367,486.22 USD	20/06/2023	367,486.22	3,928.77	24,300,000.00 TWD	810,564.99 USD	18/04/2023	810,564.99	(13,805.07)
125,000,000.00 HUF	346,696.01 USD	30/05/2023	346,696.01	3,818.58	511,423.69 USD	2,700,000.00 BRL	17/05/2023	511,423.69	(17,045.12)
228,000,000.00 CLP	283,999.50 USD	02/05/2023	283,999.50	3,465.67	1,800,000.00 SGD	1,373,736.03 USD	03/04/2023	1,373,736.03	(19,894.50)
1,500,000.00 MXN	78,990.54 USD	17/05/2023	78,990.54	3,383.00	9,900,000.00 TRY	491,811.70 USD	31/05/2023	491,811.70	(24,341.78)
950,000.00 BRL	183,574.52 USD	02/05/2023	183,574.52	2,931.26	30,300,000.00 THB	915,894.59 USD	25/05/2023	915,894.59	(24,961.81)
8,600,000.00 PHP	155,526.62 USD	11/04/2023	155,526.62	2,911.11	677,289.34 USD	13,000,000.00 MXN	15/05/2023	677,289.34	(36,905.73)
27,600,000.00 TWD	905,229.67 USD	15/05/2023	905,229.67	2,842.29				<b>31,550,439.34</b>	<b>157,329.59</b>
1,700,000.00 ZAR	92,852.11 USD	31/05/2023	92,852.11	2,472.70					
108,000,000.00 CLP	133,311.94 USD	12/06/2023	133,311.94	2,214.75					
7,658,000.00 TRY	386,819.67 USD	26/04/2023	386,819.67	1,700.05					
185,000.00 BRL	34,849.57 USD	17/05/2023	34,849.57	1,360.33					
5,147,000,000.00 IDR	342,809.72 USD	25/05/2023	342,809.72	1,307.79					
780,000.00 MXN	41,305.03 USD	28/06/2023	41,305.03	1,173.89					
2,400,000.00 EGP	73,515.02 USD	27/04/2023	73,515.02	1,145.51					
1,400,000.00 MXN	75,972.29 USD	02/05/2023	75,972.29	1,143.21					
117,000.00 PLN	26,073.09 USD	17/05/2023	26,073.09	1,011.92					
2,800,000.00 CNY	408,806.87 USD	31/05/2023	408,806.87	932.64					
240,000.00 RON	51,717.81 USD	08/06/2023	51,717.81	863.44					
2,255,000.00 CNY	327,982.68 USD	17/04/2023	327,982.68	804.21					
3,400,000.00 EGP	109,614.04 USD	03/04/2023	109,614.04	775.58					
8,000,000.00 HUF	22,214.75 USD	04/04/2023	22,214.75	636.83					
65,000.00 BRL	12,139.50 USD	28/06/2023	12,139.50	477.49					
281,000,000.00 KRW	216,144.37 USD	22/06/2023	216,144.37	393.14					
1,088,000,000.00 COP	232,205.21 USD	26/04/2023	232,205.21	234.79					
70,000.00 ILS	19,292.64 USD	03/04/2023	19,292.64	148.29					
757,391.96 USD	1,006,800.00 SGD	03/04/2023	757,391.96	143.26					
496.96 SGD	370.77 USD	19/04/2023	370.77	3.19					
13,000,000.00 MXN	714,195.04 USD	15/05/2023	714,195.04	0.03					
142.09 USD	191.17 SGD	19/04/2023	142.09	(1.76)					
26,196.27 USD	800,000.00 TWD	18/04/2023	26,196.27	(34.51)					
409,654.25 USD	2,800,000.00 CNY	31/05/2023	409,654.25	(85.26)					
1,000,000.00 SGD	753,035.86 USD	28/04/2023	753,035.86	(329.32)					
28,688.86 USD	1,000,000.00 THB	25/05/2023	28,688.86	(714.86)					
22,639.71 USD	350,000,000.00 IDR	15/05/2023	22,639.71	(762.11)					
183,148.81 USD	10,000,000.00 PHP	10/05/2023	183,148.81	(860.76)					
48,500,000.00 INR	590,769.21 USD	20/04/2023	590,769.21	(1,066.78)					
109,283.11 USD	3,400,000.00 EGP	03/04/2023	109,283.11	(1,106.51)					
31,176.03 USD	700,000.00 CZK	26/04/2023	31,176.03	(1,179.91)					
20,760.31 USD	400,000.00 MXN	17/05/2023	20,760.31	(1,205.97)					
215,102.33 USD	4,000,000.00 MXN	02/05/2023	215,102.33	(5,227.66)					
415,407.20 USD	387,638.17 EUR	19/04/2023	415,407.20	(6,093.04)					
182,377.47 USD	150,000,000.00 CLP	02/05/2023	182,377.47	(6,744.35)					
5,200,000.00 EGP	165,904.15 USD	09/05/2023	165,904.15	(7,278.90)					
5,200,000.00 TRY	245,963.46 USD	26/06/2023	245,963.46	(9,545.61)					
517,894.20 USD	2,700,000.00 BRL	19/04/2023	517,894.20	(13,377.43)					

**Total instrumentos financieros derivados 174,747.56**

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>22,724,664.73</b>	<b>91.11</b>
<b>Total instrumentos financieros derivados</b>	<b>174,747.56</b>	<b>0.70</b>
<b>Efectivo en bancos</b>	<b>2,783,779.90</b>	<b>11.16</b>
<b>Otros activos y pasivos</b>	<b>(742,491.20)</b>	<b>(2.97)</b>
<b>Total activos netos</b>	<b>24,940,700.99</b>	<b>100.00</b>

\* Bono/swap de valor sucio (incluidos los intereses por cobrar).

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)

(Denominado en USD)

### Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	89,423,542.58
	30/09/2022	USD	85,364,377.02
	30/09/2021	USD	102,935,994.80
<b>Valor liquidativo por acción**</b>			
Capitalisation I (USD)	31/03/2023	USD	4,885.65
	30/09/2022	USD	4,675.28
	30/09/2021	USD	5,435.84
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	213.01
	30/09/2022	EUR	207.30
	30/09/2021	EUR	246.63
Capitalisation Z (USD)	31/03/2023	USD	5,006.76
	30/09/2022	USD	4,779.49
	30/09/2021	USD	5,530.41
<b>Número de acciones</b>			
Capitalisation I (USD)	31/03/2023		2
	30/09/2022		2
	30/09/2021		62
Capitalisation P Hedged (i) (EUR)	31/03/2023		9
	30/09/2022		9
	30/09/2021		9
Capitalisation Z (USD)	31/03/2023		17,858
	30/09/2022		17,858
	30/09/2021		18,551
<b>Gastos corrientes en %*</b>			
Capitalisation I (USD)	31/03/2023		0.65%
Capitalisation P Hedged (i) (EUR)	31/03/2023		1.22%
Capitalisation Z (USD)	31/03/2023		0.16%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023		72.66%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)

(Denominado en USD)

Estados financieros

**Estado de los activos netos a 31/03/2023**

	Notas	
<b>Total cartera de títulos</b>	2	<b>82,424,807.15</b>
Obligaciones y otros instrumentos de deuda		82,424,807.15
<b>Total instrumentos financieros derivados</b>	2	<b>33.63</b>
Contratos a plazo sobre divisas		33.63
<b>Efectivo en bancos</b>		<b>5,921,234.78</b>
<b>Cuenta de depósito de garantía</b>		<b>175,406.40</b>
<b>Otros activos</b>	4	<b>6,021,432.73</b>
<b>Total activos</b>		<b>94,542,914.69</b>
<b>Pasivos corrientes</b>	4	<b>(5,015,652.81)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(103,719.30)</b>
Swaps de incumplimiento de crédito		(33,406.79)
Futuros		(70,312.51)
<b>Total pasivo</b>		<b>(5,119,372.11)</b>
<b>Activos netos al final del período</b>		<b>89,423,542.58</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					400,000	QNB FINANCE LTD 3.500% 28/03/2024 EMTN	USD	393,095.84	0.44
					243,000	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD 5.950% 17/07/2026	USD	247,853.90	0.28
								<b>5,773,153.81</b>	<b>6.46</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Indonesia</b>				
<b>Estados Unidos</b>					400,000	BANK MANDIRI PERSERO TBK PT 4.750% 13/05/2025 EMTN	USD	395,607.35	0.44
500,000	NBM US HOLDINGS INC 7.000% 14/05/2026	USD	497,387.09	0.56	200,000	BANK NEGARA INDONESIA PERSERO TBK PT 3.750% 30/03/2026 EMTN	USD	182,111.80	0.20
500,000	STILLWATER MINING CO 4.000% 16/11/2026	USD	447,197.19	0.50	950,000	INDONESIA ASAHAN ALUMINIUM PERSERO PT 4.750% 15/05/2025	USD	938,118.81	1.05
2,000,000	UNITED STATES TREASURY NOTE/BOND 0.125% 31/08/2023	USD	1,962,500.00	2.19	578,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.150% 20/09/2027	USD	570,283.46	0.64
4,500,000	UNITED STATES TREASURY NOTE/BOND 0.250% 15/11/2023	USD	4,376,074.23	4.90	220,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.550% 11/01/2028	USD	220,566.58	0.25
1,000,000	UNITED STATES TREASURY NOTE/BOND 1.500% 29/02/2024	USD	971,914.06	1.09	1,000,000	PERTAMINA PERSERO PT 1.400% 09/02/2026	USD	911,707.42	1.02
2,150,700	UNITED STATES TREASURY NOTE/BOND 4.125% 31/10/2027	USD	2,192,369.81	2.45	1,000,000	PERUSAHAAN PENERBIT SBSN INDONESIA III 1.500% 09/06/2026	USD	915,218.23	1.02
2,173,700	UNITED STATES TREASURY NOTE/BOND 4.375% 31/10/2024	USD	2,176,162.39	2.43				<b>4,133,613.65</b>	<b>4.62</b>
500,000	WIPRO IT SERVICES LLC 1.500% 23/06/2026	USD	450,491.85	0.50	<b>Arabia Saudí</b>				
			<b>13,074,096.62</b>	<b>14.62</b>	300,000	SAUDI GOVERNMENT INTERNATIONAL BOND 2.500% 03/02/2027 EMTN	USD	280,114.96	0.31
<b>Emiratos Árabes Unidos</b>					3,714,000	SAUDI GOVERNMENT INTERNATIONAL BOND 4.750% 18/01/2028 EMTN	USD	3,761,748.67	4.21
500,000	ABU DHABI COMMERCIAL BANK PJSC 4.500% 14/09/2027 GMTN	USD	490,581.31	0.55				<b>4,041,863.63</b>	<b>4.52</b>
250,000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 0.750% 02/09/2023 EMTN	USD	245,264.25	0.27	<b>Hong Kong</b>				
300,000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.125% 30/09/2024	USD	288,730.53	0.32	950,000	AIRPORT AUTHORITY 4.750% 12/01/2028	USD	968,232.61	1.08
2,275,000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.500% 16/04/2025 EMTN	USD	2,197,278.86	2.47	1,450,000	AIRPORT AUTHORITY 4.875% 12/01/2026	USD	1,468,948.21	1.65
400,000	ABU DHABI NATIONAL ENERGY CO PJSC 3.875% 06/05/2024	USD	394,598.12	0.44	200,000	FAR EAST HORIZON LTD 2.625% 03/03/2024	USD	188,183.91	0.21
355,000	EMIRATES DEVELOPMENT BANK PJSC 1.639% 15/06/2026 EMTN	USD	320,569.26	0.36	200,000	FAR EAST HORIZON LTD 3.375% 18/02/2025 EMTN	USD	178,987.62	0.20
900,000	EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024 EMTN	USD	884,204.84	0.99	500,000	HONG KONG GOVERNMENT INTERNATIONAL BOND 4.500% 11/01/2028 EMTN	USD	512,659.65	0.57
500,000	EMIRATES NBD BANK PJSC 2.625% 18/02/2025 EMTN	USD	475,176.85	0.53				<b>3,317,012.00</b>	<b>3.71</b>
500,000	EMIRATES NBD BANK PJSC 5.625% 21/10/2027 EMTN	USD	513,400.70	0.57	<b>Rumanía</b>				
1,000,000	FIRST ABU DHABI BANK PJSC 5.125% 13/10/2027 EMTN	USD	1,019,149.98	1.14	2,350,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.000% 27/02/2027	USD	2,140,004.66	2.39
1,000,000	MDGH GMTN RSC LTD EMTN-GMTN 3.000% 28/03/2027 GMTN	USD	940,736.01	1.05	500,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024 EMTN	USD	499,204.83	0.56
215,000	MDGH GMTN RSC LTD 2.500% 07/11/2024 EMTN	USD	207,453.81	0.23	500,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2028	USD	519,859.93	0.58
			<b>7,977,144.52</b>	<b>8.92</b>				<b>3,159,069.42</b>	<b>3.53</b>
<b>México</b>					<b>Qatar</b>				
950,000	MEXICO CITY AIRPORT TRUST 4.250% 31/10/2026	USD	913,248.12	1.02	400,000	QATAR ENERGY 1.375% 12/09/2026	USD	361,059.92	0.40
700,000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.150% 28/03/2027	USD	689,407.46	0.77	1,000,000	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	985,427.35	1.10
1,500,000	MEXICO GOVERNMENT INTERNATIONAL BOND 5.400% 09/02/2028	USD	1,545,105.18	1.74	1,550,000	QATAR GOVERNMENT INTERNATIONAL BOND 3.875% 23/04/2023	USD	1,547,034.06	1.74
521,000	ORBIA ADVANCE CORP SAB DE CV 1.875% 11/05/2026	USD	466,693.62	0.52				<b>2,893,521.33</b>	<b>3.24</b>
1,000,000	PETROLEOS MEXICANOS 4.875% 18/01/2024	USD	984,360.58	1.10	<b>Chile</b>				
300,000	PETROLEOS MEXICANOS 6.500% 13/03/2027	USD	272,398.38	0.30	1,928,000	CHILE GOVERNMENT INTERNATIONAL BOND 2.750% 31/01/2027	USD	1,821,090.82	2.04
500,000	PETROLEOS MEXICANOS 6.875% 04/08/2026	USD	474,761.78	0.53	350,000	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	331,806.96	0.37
400,000	PETROLEOS MEXICANOS 6.875% 16/10/2025	USD	395,971.37	0.44	400,000	CORP NACIONAL DEL COBRE DE CHILE 4.500% 16/09/2025	USD	394,991.33	0.44
400,000	TRUST FIBRA UNO 5.250% 15/12/2024	USD	391,935.89	0.44				<b>2,547,889.11</b>	<b>2.85</b>
			<b>6,133,882.38</b>	<b>6.86</b>	<b>Sudáfrica</b>				
<b>Islas Caimán</b>					400,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.850% 27/09/2027	USD	382,356.85	0.43
200,000	AAC TECHNOLOGIES HOLDINGS INC 2.625% 02/06/2026	USD	164,097.83	0.18	1,200,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	1,166,343.20	1.31
500,000	ABQ FINANCE LTD 1.875% 08/09/2025 EMTN	USD	458,151.66	0.51	600,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	600,843.70	0.67
1,000,000	DIB SUKUK LTD 1.959% 22/06/2026 EMTN	USD	908,698.05	1.02	200,000	TRANSNET SOC LT 8.250% 06/02/2028	USD	199,501.04	0.22
1,000,000	GACI FIRST INVESTMENT CO 5.000% 13/10/2027	USD	1,013,734.64	1.13				<b>2,349,044.79</b>	<b>2.63</b>
200,000	HPHT FINANCE 21 LTD 2.000% 19/03/2026	USD	184,475.01	0.21	<b>Colombia</b>				
182,597	INTEROCEANICA IV FINANCE LTD ZCP 30/11/2025	USD	142,532.61	0.16	500,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	454,889.02	0.51
400,000	KSA SUKUK LTD 3.628% 20/04/2027 EMTN	USD	388,631.82	0.43					
528,046	PERU ENHANCED PASS-THROUGH FINANCE LTD ZCP 02/06/2025	USD	490,429.90	0.55					
1,400,000	QIB SUKUK LTD 3.982% 26/03/2024 EMTN	USD	1,381,452.55	1.55					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
500,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.500% 28/01/2026	USD	480,270.41	0.53					
450,000	ECOPETROL SA 4.125% 16/01/2025	USD	436,416.79	0.49					
500,000	GRUPO DE INVERSIONES SURAMERICANA SA 5.500% 29/04/2026	USD	472,474.76	0.53					
			<b>1,844,050.98</b>	<b>2.06</b>					
<b>Bermudas</b>									
450,000	BERMUDA GOVERNMENT INTERNATIONAL BOND 3.717% 25/01/2027	USD	433,749.58	0.49					
1,000,000	CBQ FINANCE LTD 2.000% 12/05/2026 EMTN	USD	908,745.06	1.01					
500,000	INKIA ENERGY LTD 5.875% 09/11/2027	USD	461,059.53	0.52					
			<b>1,803,554.17</b>	<b>2.02</b>					
<b>Corea del Sur</b>									
400,000	KB KOOKMIN CARD 1.500% 13/05/2026	USD	356,934.13	0.40					
300,000	KOREA DEVELOPMENT BANK/THE 4.375% 15/02/2028	USD	300,326.09	0.34					
200,000	MIRAE ASSET SECURITIES CO LTD 2.625% 30/07/2025	USD	183,730.40	0.21					
500,000	NONGHYUP BANK 4.250% 06/07/2027	USD	491,609.19	0.54					
500,000	SHINHAN BANK CO LTD 3.750% 20/09/2027 EMTN	USD	465,001.33	0.52					
			<b>1,797,601.14</b>	<b>2.01</b>					
<b>República Dominicana</b>									
550,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.500% 27/01/2025	USD	543,989.69	0.61					
1,200,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.950% 25/01/2027	USD	1,185,104.96	1.32					
			<b>1,729,094.65</b>	<b>1.93</b>					
<b>Perú</b>									
400,000	FONDO MIVIVIENDA SA 4.625% 12/04/2027	USD	381,956.82	0.43					
1,400,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	1,321,695.16	1.48					
			<b>1,703,651.98</b>	<b>1.91</b>					
<b>Tailandia</b>									
200,000	EXPORT IMPORT BANK OF THAILAND 3.902% 02/06/2027 EMTN	USD	194,171.05	0.22					
300,000	INDORAMA VENTURES GLOBAL SERVICES LTD 4.375% 12/09/2024 EMTN	USD	289,324.72	0.32					
500,000	KASIKORN BANK PCL/HONG KONG 5.458% 07/03/2028	USD	515,671.71	0.58					
500,000	PTTEP TREASURY CENTER CO LTD 2.587% 10/06/2027 EMTN	USD	458,236.49	0.51					
			<b>1,457,403.97</b>	<b>1.63</b>					
<b>Supranacional - Multinacional</b>									
333,000	AFRICAN EXPORT-IMPORT BANK/THE 2.634% 17/05/2026	USD	296,967.67	0.33					
660,000	AFRICAN EXPORT-IMPORT BANK/THE 5.250% 11/10/2023 EMTN	USD	654,294.01	0.72					
470,000	BLACK SEA TRADE & DEVELOPMENT BANK 3.500% 25/06/2024	USD	438,159.08	0.49					
			<b>1,389,420.76</b>	<b>1.54</b>					
<b>Singapur</b>									
300,000	GLOBAL PRIME CAPITAL PTE LTD 5.950% 23/01/2025	USD	289,433.80	0.32					
500,000	ONGC VIDESH VANKORNEFT PTE LTD 3.750% 27/07/2026	USD	475,710.73	0.53					
600,000	OVERSEA-CHINESE BANKING CORP LTD 4.250% 19/06/2024 EMTN	USD	594,545.06	0.67					
			<b>1,359,689.59</b>	<b>1.52</b>					
<b>Países Bajos</b>									
500,000	EQUATE PETROCHEMICAL BV 4.250% 03/11/2026 EMTN	USD	485,109.20	0.54					
595,000	SABIC CAPITAL II BV 4.000% 10/10/2023	USD	589,840.20	0.66					
			<b>1,074,949.40</b>	<b>1.20</b>					
						<b>Panamá</b>			
1,000,000	PANAMA GOVERNMENT INTERNATIONAL BOND 7.125% 29/01/2026	USD	1,060,003.90	1.19					
			<b>1,060,003.90</b>	<b>1.19</b>					
						<b>Brasil</b>			
595,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	569,857.16	0.64					
500,000	BRF SA 4.750% 22/05/2024	USD	485,652.28	0.54					
			<b>1,055,509.44</b>	<b>1.18</b>					
						<b>Trinidad y Tobago</b>			
300,000	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.375% 16/01/2024	USD	296,704.01	0.33					
600,000	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.500% 04/08/2026	USD	586,075.28	0.66					
			<b>882,779.29</b>	<b>0.99</b>					
						<b>Turquía</b>			
350,000	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	315,569.48	0.35					
300,000	TURKIYE IHRACAT KREDI BANKASI AS 5.750% 06/07/2026	USD	275,051.96	0.31					
200,000	TURKIYE IHRACAT KREDI BANKASI AS 9.375% 31/01/2026	USD	202,261.19	0.23					
			<b>792,882.63</b>	<b>0.89</b>					
						<b>Israel</b>			
800,000	ENERGEAN ISRAEL FINANCE LTD 4.500% 30/03/2024	USD	781,173.70	0.87					
			<b>781,173.70</b>	<b>0.87</b>					
						<b>Kenia</b>			
800,000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	738,186.10	0.83					
			<b>738,186.10</b>	<b>0.83</b>					
						<b>Egipto</b>			
744,000	EGYPT GOVERNMENT INTERNATIONAL BOND 3.875% 16/02/2026 EMTN	USD	549,726.18	0.62					
230,000	EGYPT GOVERNMENT INTERNATIONAL BOND 5.250% 06/10/2025	USD	182,198.63	0.20					
			<b>731,924.81</b>	<b>0.82</b>					
						<b>Filipinas</b>			
400,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.229% 29/03/2027	USD	382,147.85	0.43					
297,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.170% 13/10/2027	USD	306,914.23	0.34					
			<b>689,062.08</b>	<b>0.77</b>					
						<b>Georgia</b>			
700,000	TBC BANK JSC 5.750% 19/06/2024 EMTN	USD	685,189.27	0.77					
			<b>685,189.27</b>	<b>0.77</b>					
						<b>India</b>			
400,000	BHARTI AIRTEL LTD 4.375% 10/06/2025	USD	393,383.26	0.44					
300,000	JSW STEEL LTD 5.375% 04/04/2025	USD	290,106.12	0.32					
			<b>683,489.38</b>	<b>0.76</b>					
						<b>Gran Bretaña</b>			
716,000	ENDEAVOUR MINING PLC 5.000% 14/10/2026	USD	602,194.86	0.67					
			<b>602,194.86</b>	<b>0.67</b>					
						<b>Jordania</b>			
610,000	JORDAN GOVERNMENT INTERNATIONAL BOND 4.950% 07/07/2025	USD	583,299.10	0.65					
			<b>583,299.10</b>	<b>0.65</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD
<b>Paraguay</b>								
630,000	BANCO CONTINENTAL SAECA 2.750% 10/12/2025	USD	555,988.54	0.62				
			<b>555,988.54</b>	<b>0.62</b>				
<b>Marruecos</b>								
500,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.950% 08/03/2028	USD	511,325.77	0.57				
			<b>511,325.77</b>	<b>0.57</b>				
<b>Azerbaiyán</b>								
500,000	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	509,114.72	0.57				
			<b>509,114.72</b>	<b>0.57</b>				
<b>Polonia</b>								
300,000	POLAND GOVERNMENT INTERNATIONAL BOND 3.250% 06/04/2026	USD	292,077.91	0.32				
202,000	POLAND GOVERNMENT INTERNATIONAL BOND 5.500% 16/11/2027	USD	211,027.74	0.24				
			<b>503,105.65</b>	<b>0.56</b>				
<b>Kuwait</b>								
500,000	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.500% 20/03/2027	USD	490,219.64	0.55				
			<b>490,219.64</b>	<b>0.55</b>				
<b>Omán</b>								
400,000	OMAN SOVEREIGN SUKUK CO 4.397% 01/06/2024	USD	394,160.74	0.44				
			<b>394,160.74</b>	<b>0.44</b>				
<b>Honduras</b>								
333,333	HONDURAS GOVERNMENT INTERNATIONAL BOND 7.500% 15/03/2024	USD	329,777.42	0.37				
			<b>329,777.42</b>	<b>0.37</b>				
<b>Namibia</b>								
300,000	NAMIBIA INTERNATIONAL BONDS 5.250% 29/10/2025	USD	285,712.21	0.32				
			<b>285,712.21</b>	<b>0.32</b>				
			<b>82,424,807.15</b>	<b>92.17</b>				
<b>Total cartera de títulos</b>			<b>82,424,807.15</b>	<b>92.17</b>				

  

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>				
1,984.31 EUR	2,123.51 USD	19/04/2023	2,123.51	34.14
32.00 USD	29.90 EUR	19/04/2023	32.00	(0.51)
			<b>2,155.51</b>	<b>33.63</b>
Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Futuro sobre tipos de interés</b>				
(30)	US 5YR NOTE (CBT) 30/06/2023	USD	3,285,234.39	(70,312.51)
			<b>3,285,234.39</b>	<b>(70,312.51)</b>
<b>Total instrumentos financieros derivados</b>				<b>(103,685.67)</b>

  

Resumen de activos netos a 31/03/2023			% VL
<b>Total cartera de títulos</b>	<b>82,424,807.15</b>	<b>92.17</b>	
<b>Total instrumentos financieros derivados</b>	<b>(103,685.67)</b>	<b>(0.12)</b>	
<b>Efectivo en bancos</b>	<b>5,921,234.78</b>	<b>6.62</b>	
<b>Otros activos y pasivos</b>	<b>1,181,186.32</b>	<b>1.33</b>	
<b>Total activos netos</b>	<b>89,423,542.58</b>	<b>100.00</b>	

Instrumentos financieros derivados a 31/03/2023

Denomina- ción	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en USD
<b>Swaps de incumplimiento de crédito</b>						
CDS REPUBLIC OF TURKEY 5.000% 20/06/2024	Compra	1.000	20/06/2027	USD	400,000.00	55,231.39
CDS 71343AAG2 01.000 BP 20/06/2027	Compra	1.000	20/06/2027	USD	1,000,000.00	(14,773.03)
NFPEDEFF CDS PEOPLE'S REPUBLIC OF CHINA 1.000% 20/06/2027	Compra	1.000	20/06/2027	USD	2,000,000.00	(29,546.06)
CDS PEOPLE'S REPUBLIC OF CHINA 1.000% 20/06/2027	Compra	1.000	20/06/2027	USD	3,000,000.00	(44,319.09)
						<b>(33,406.79)</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	876,630,544.80	Distribution P (USD)	31/03/2023	USD	1,203.06
	30/09/2022	USD	630,081,747.07		30/09/2022	USD	1,097.01
	30/09/2021	USD	700,781,355.34		30/09/2021	USD	1,551.26
<b>Valor liquidativo por acción**</b>				Distribution R (USD)	31/03/2023	USD	213.83
					30/09/2022	USD	195.30
					30/09/2021	USD	276.21
Capitalisation I (EUR)	31/03/2023	EUR	4,951.21	<b>Número de acciones</b>			
	30/09/2022	EUR	4,882.16		Capitalisation I (EUR)	31/03/2023	21,573
	30/09/2021	EUR	5,726.31			30/09/2022	22,432
Capitalisation I (USD)	31/03/2023	USD	3,966.70		30/09/2021	13,607	
	30/09/2022	USD	3,526.88	Capitalisation I (USD)	31/03/2023	531	
	30/09/2021	USD	4,893.76		30/09/2022	520	
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	16,380.00		30/09/2021	400	
	30/09/2022	PLN	14,288.93	Capitalisation I Hedged (i) (PLN)	31/03/2023	10,155	
	30/09/2021	PLN	19,462.29		30/09/2022	9,054	
Capitalisation N (EUR)	31/03/2023	EUR	330.93		30/09/2021	7,197	
	30/09/2022	EUR	326.46	Capitalisation N (EUR)	31/03/2023	1,641	
	30/09/2021	EUR	383.25		30/09/2022	1,634	
Capitalisation P (EUR)	31/03/2023	EUR	312.76		30/09/2021	1,453	
	30/09/2022	EUR	308.92	Capitalisation P (EUR)	31/03/2023	4,344	
	30/09/2021	EUR	363.57		30/09/2022	4,051	
Capitalisation P (SGD)	31/03/2023	SGD	375.78		30/09/2021	3,158	
	30/09/2022	SGD	360.97	Capitalisation P (SGD)	31/03/2023	7	
	30/09/2021	SGD	-		30/09/2022	9	
Capitalisation P (USD)	31/03/2023	USD	1,975.01		30/09/2021	-	
	30/09/2022	USD	1,759.00	Capitalisation P (USD)	31/03/2023	8,958	
	30/09/2021	USD	2,449.00		30/09/2022	9,457	
Capitalisation R (USD)	31/03/2023	USD	237.92		30/09/2021	10,034	
	30/09/2022	USD	211.63	Capitalisation R (USD)	31/03/2023	1,808	
	30/09/2021	USD	293.91		30/09/2022	2,124	
Capitalisation X (HUF)	31/03/2023	HUF	54,874.25		30/09/2021	2,675	
	30/09/2022	HUF	60,437.59	Capitalisation X (HUF)	31/03/2023	190	
	30/09/2021	HUF	60,695.17		30/09/2022	300	
Capitalisation X (USD)	31/03/2023	USD	1,781.61		30/09/2021	334	
	30/09/2022	USD	1,590.60	Capitalisation X (USD)	31/03/2023	3,277	
	30/09/2021	USD	2,225.27		30/09/2022	3,267	
Capitalisation X Hedged (i) (EUR)	31/03/2023	EUR	177.19		30/09/2021	3,402	
	30/09/2022	EUR	161.13	Capitalisation X Hedged (i) (EUR)	31/03/2023	123	
	30/09/2021	EUR	230.75		30/09/2022	8	
Capitalisation Y (USD)	31/03/2023	USD	162.36		30/09/2021	8	
	30/09/2022	USD	145.68	Capitalisation Y (USD)	31/03/2023	1,573	
	30/09/2021	USD	205.87		30/09/2022	2,223	
Capitalisation Z (EUR)	31/03/2023	EUR	114,245.66		30/09/2021	10,811	
	30/09/2022	EUR	112,596.46				
	30/09/2021	EUR	131,932.67				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity

(Denominado en USD)

## Estadísticas (continuación)

			Índice de rotación de la cartera en %*	31/03/2023	57.40%
<b>Número de acciones</b>					
Capitalisation Z (EUR)	31/03/2023		5,573		
	30/09/2022		4,248		
	30/09/2021		3,486		
Distribution P (USD)	31/03/2023		958		
	30/09/2022		1,044		
	30/09/2021		1,361		
Distribution R (USD)	31/03/2023		2,794		
	30/09/2022		3,244		
	30/09/2021		3,328		
<b>Dividendo</b>					
Distribution P (USD)	14/12/2022	USD	28.42		
Distribution R (USD)	14/12/2022	USD	5.67		
<b>Gastos corrientes en %*</b>					
Capitalisation I (EUR)	31/03/2023		0.26%		
Capitalisation I (USD)	31/03/2023		0.26%		
Capitalisation I Hedged (i) (PLN)	31/03/2023		0.28%		
Capitalisation N (EUR)	31/03/2023		0.35%		
Capitalisation P (EUR)	31/03/2023		0.60%		
Capitalisation P (SGD)	31/03/2023		0.60%		
Capitalisation P (USD)	31/03/2023		0.60%		
Capitalisation R (USD)	31/03/2023		0.35%		
Capitalisation X (HUF)	31/03/2023		1.10%		
Capitalisation X (USD)	31/03/2023		1.10%		
Capitalisation X Hedged (i) (EUR)	31/03/2023		1.08%		
Capitalisation Y (USD)	31/03/2023		2.09%		
Capitalisation Z (EUR)	31/03/2023		0.16%		
Distribution P (USD)	31/03/2023		0.60%		
Distribution R (USD)	31/03/2023		0.35%		

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>868,014,517.53</b>
Acciones		868,013,152.17
Obligaciones y otros instrumentos de deuda		1,365.36
<b>Total instrumentos financieros derivados</b>	2	<b>697,314.60</b>
Contratos a plazo sobre divisas		695,279.16
Warrants y derechos		2,035.44
<b>Efectivo en bancos</b>		<b>5,642,508.39</b>
<b>Otros activos</b>	4	<b>4,658,714.06</b>
<b>Total activos</b>		<b>879,013,054.58</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,382,509.78)</b>
<b>Total pasivo</b>		<b>(2,382,509.78)</b>
<b>Activos netos al final del período</b>		<b>876,630,544.80</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<p><b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b></p>					<p>188,433 GANFENG LITHIUM GROUP CO LTD - H HKD 1,176,408.73 0.13                      9,700 G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD - A CNH 672,629.58 0.08                      810,000 GEM CO LTD - A CNH 880,893.90 0.10                      372,000 GF SECURITIES CO LTD - H HKD 527,203.98 0.06                      21,300 GIGADEVICE SEMICONDUCTOR BEIJING INC - A CNH 378,098.00 0.04                      174,400 GOERTEK INC - A CNH 542,440.45 0.06                      15,600 GOTION HIGH-TECH CO LTD - A CNH 67,672.93 0.01                      529,000 GREAT WALL MOTOR CO LTD - H HKD 653,849.24 0.07                      59,468 GUANGDONG HAID GROUP CO LTD - A CNH 505,016.18 0.06                      10,400 GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD - A CNH 121,537.22 0.01                      1,176,000 GUANGZHOU AUTOMOBILE GROUP CO LTD - H HKD 741,910.02 0.08                      8,732 GUANGZHOU SHIYUAN ELECTRONIC TECHNOLOGY CO LTD CNH 95,125.85 0.01                      115,300 HAIER SMART HOME CO LTD - A CNH 380,474.72 0.04                      479,000 HAIER SMART HOME CO LTD - H HKD 1,508,008.88 0.17                      249,600 HAITONG SECURITIES CO LTD HKD 155,971.42 0.02                      26,600 HANGZHOU FIRST APPLIED MATERIAL CO LTD - A CNH 227,432.30 0.03                      8,500 HANGZHOU ROBAM APPLIANCES CO LTD - A CNH 35,075.54 0.00                      65,300 HANGZHOU TIGERMED CONSULTING CO LTD - H HKD 612,546.26 0.07                      78,000 HENAN SHUANGHUI INVESTMENT &amp; DEVELOPMENT CO LTD - A CNH 294,482.90 0.03                      46,500 HENGLI PETROCHEMICAL CO LTD - A CNH 109,806.24 0.01                      1,153,200 HESTEEL CO LTD - A CNH 391,229.23 0.04                      370,000 HUATAI SECURITIES CO LTD - H HKD 422,944.08 0.05                      19,900 HUBEI XINGFA CHEMICALS GROUP CO LTD - A CNH 88,092.87 0.01                      86,500 HUNDSUN TECHNOLOGIES INC - A CNH 670,195.46 0.08                      2,127,700 INDUSTRIAL &amp; COMMERCIAL BANK OF CHINA LTD - A CNH 1,382,052.89 0.16                      9,982,000 INDUSTRIAL &amp; COMMERCIAL BANK OF CHINA LTD - H HKD 5,312,248.24 0.61                      326,800 INDUSTRIAL BANK CO LTD - A CNH 803,946.70 0.09                      129,800 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD - A CNH 549,991.69 0.06                      23,500 JCET GROUP CO LTD - A CNH 110,837.83 0.01                      356,000 JIANGSU EXPRESSWAY CO LTD - H HKD 331,840.01 0.04                      20,700 JIANGSU YOKE TECHNOLOGY CO LTD - A CNH 156,926.50 0.02                      138,392 JIANGXI COPPER CO LTD - A CNH 398,745.53 0.05                      1,490,000 JIANGXI COPPER CO LTD - A HKD 2,527,106.97 0.29                      19,500 JONJEE HI-TECH INDUSTRIAL AND COMMERCIAL HOLDING CO LTD - A CNH 105,331.78 0.01                      26,300 JUEWEI FOOD CO LTD - A CNH 167,690.85 0.02                      14,500 LB GROUP CO LTD - A CNH 42,708.67 0.00                      294,200 LENS TECHNOLOGY CO LTD - A CNH 578,657.89 0.07                      57,700 LUXI CHEMICAL GROUP CO LTD - A CNH 114,639.86 0.01                      215,600 LUXSHARE PRECISION INDUSTRY CO LTD - A CNH 950,871.35 0.11                      66,074 MANGO EXCELLENT MEDIA CO LTD - A CNH 357,885.69 0.04                      31,274 MONTAGE TECHNOLOGY CO LTD - A CNH 316,750.94 0.04                      102,400 MUYUAN FOODS CO LTD - A CNH 731,479.08 0.08                      131,535 NARI TECHNOLOGY CO LTD - A CNH 519,535.48 0.06                      23,900 NAURA TECHNOLOGY GROUP CO LTD - A CNH 924,419.17 0.11                      24,100 NAVINFO CO LTD - A CNH 47,503.23 0.01                      208,600 NEW CHINA LIFE INSURANCE CO LTD - H HKD 497,081.47 0.06                      123,000 NINESTAR CORP - A CNH 802,512.32 0.09                      508,400 NONGFU SPRING CO LTD HKD 2,925,413.37 0.33                      3,479,000 PEOPLE'S INSURANCE CO GROUP OF CHINA LTD/THE - H HKD 1,162,134.33 0.13                      128,813 PHARMARON BEIJING CO LTD - H HKD 541,884.30 0.06                      1,484,000 PICC PROPERTY &amp; CASUALTY CO LTD - H HKD 1,514,033.70 0.17                      177,600 PING AN BANK CO LTD - A CNH 323,893.54 0.04                      49,300 PING AN INSURANCE GROUP CO OF CHINA LTD - A CNH 327,248.90 0.04                      1,053,000 PING AN INSURANCE GROUP CO OF CHINA LTD - H HKD 6,858,131.27 0.78                      1,117,592 POSTAL SAVINGS BANK OF CHINA CO LTD - A CNH 756,607.65 0.09                      1,799,000 POSTAL SAVINGS BANK OF CHINA CO LTD - H HKD 1,068,693.48 0.12                      66,100 POWER CONSTRUCTION CORP OF CHINA LTD - A CNH 68,579.23 0.01                      22,700 SANGFOR TECHNOLOGIES INC - A CNH 488,961.91 0.06</p>				
<b>Acciones</b>									
<b>China</b>									
26,206	ADVANCED MICRO-FABRICATION EQUIPMENT INC CHINA - A	CNH	562,485.62	0.06					
3,221,900	AGRICULTURAL BANK OF CHINA LTD - A	CNH	1,459,927.98	0.17					
6,573,000	AGRICULTURAL BANK OF CHINA LTD - H	HKD	2,438,643.75	0.28					
55,957	AIER EYE HOSPITAL GROUP CO LTD - A	CNH	252,886.86	0.03					
11,900	ANGEL YEAST CO LTD - A	CNH	72,291.56	0.01					
46,330	ANHUI HONGLU STEEL CONSTRUCTION GROUP CO LTD - A	CNH	223,303.39	0.03					
1,838,800	BANK OF CHINA LTD - A	CNH	905,798.24	0.10					
16,272,000	BANK OF CHINA LTD - H	HKD	6,240,355.89	0.71					
2,891,000	BANK OF COMMUNICATIONS CO LTD - H	HKD	1,819,445.68	0.21					
73,150	BANK OF NINGBO CO LTD - A	CNH	290,664.86	0.03					
1,418,000	BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD - H	HKD	1,044,919.66	0.12					
105,800	BEIJING ENLIGHT MEDIA CO LTD - A	CNH	136,786.35	0.02					
32,628	BEIJING SHIJI INFORMATION TECHNOLOGY CO LTD - A	CNH	121,848.51	0.01					
1,780,800	BOE TECHNOLOGY GROUP CO LTD - A	CNH	1,151,854.47	0.13					
24,700	BYD CO LTD - A	CNH	920,743.54	0.11					
160,500	BYD CO LTD - H	HKD	4,710,682.27	0.54					
112,300	CECEP WIND-POWER CORP - A	CNH	63,254.29	0.01					
8,900	CHANGCHUN HIGH & NEW TECHNOLOGY INDUSTRY GROUP INC - A	CNH	211,537.27	0.02					
117,600	CHAOZHOU THREE-CIRCLE GROUP CO LTD - A	CNH	514,855.17	0.06					
25,100	CHENGXIN LITHIUM GROUP CO LTD - A	CNH	126,169.29	0.01					
739,000	CHINA CITIC BANK CORP LTD - H	HKD	371,968.75	0.04					
17,427,000	CHINA CONSTRUCTION BANK CORP - H	HKD	11,297,614.22	1.29					
1,731,000	CHINA EVERBRIGHT BANK CO LTD - H	HKD	525,435.06	0.06					
371,500	CHINA GALAXY SECURITIES CO LTD - H	HKD	187,057.69	0.02					
83,000	CHINA GREATWALL TECHNOLOGY GROUP CO LTD - A	CNH	149,407.31	0.02					
607,200	CHINA INTERNATIONAL CAPITAL CORP LTD - H	HKD	1,219,314.87	0.14					
2,221,000	CHINA LIFE INSURANCE CO LTD - H	HKD	3,647,764.78	0.42					
226,900	CHINA MERCHANTS BANK CO LTD - A	CNH	1,131,864.41	0.13					
740,000	CHINA MERCHANTS BANK CO LTD - H	HKD	3,791,414.05	0.43					
623,000	CHINA MINSHENG BANKING CORP LTD - H	HKD	213,595.68	0.02					
2,044,000	CHINA OILFIELD SERVICES LTD - H	HKD	2,098,403.55	0.24					
615,400	CHINA PACIFIC INSURANCE GROUP CO LTD - A	HKD	1,635,190.38	0.19					
54,000	CHINA RARE EARTH RESOURCES AND TECHNOLOGY CO LTD - A	CNH	265,545.41	0.03					
8,800	CHINA TOURISM GROUP DUTY FREE CORP LTD	CNH	234,572.85	0.03					
33,072	CHINA TOURISM GROUP DUTY FREE CORP LTD - H	HKD	818,252.31	0.09					
21,218,000	CHINA TOWER CORP LTD - H	HKD	2,567,291.64	0.30					
663,200	CHINA VANKE CO LTD - H	HKD	1,047,684.07	0.12					
32,038	CHINA ZHENHUA GROUP SCIENCE & TECHNOLOGY CO LTD - A	CNH	419,716.41	0.05					
197,978	CHONGQING CHANGAN AUTOMOBILE CO LTD - A	CNH	342,857.52	0.04					
23,600	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD	CNH	281,500.10	0.03					
650,600	CITIC SECURITIES CO LTD - H	HKD	1,390,142.06	0.16					
6,546,000	CMOC GROUP LTD - H	HKD	3,966,899.60	0.45					
35,700	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	2,110,926.06	0.24					
558,318	COSCO SHIPPING ENERGY TRANSPORTATION CO LTD - A	CNH	1,099,952.72	0.13					
43,600	EVE ENERGY CO LTD - A	CNH	442,179.72	0.05					
244,000	FLAT GLASS GROUP CO LTD-H	HKD	700,861.95	0.08					
651,400	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD - A	CNH	651,879.87	0.07					
12,500	FUJIAN SUNNER DEVELOPMENT CO LTD - A	CNH	44,880.77	0.01					
176,000	FUYAO GLASS INDUSTRY GROUP CO LTD - H	HKD	768,300.65	0.09					
48,980	GANFENG LITHIUM CO LTD - A	CNH	473,826.73	0.05					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
256,400	SANY HEAVY INDUSTRY CO LTD - A	CNH	637,876.44	0.07	292,000	CHINA CONCH VENTURE HOLDINGS LTD	HKD	509,575.87	0.06
44,470	SF HOLDING CO LTD - A	CNH	358,429.38	0.04	185,000	CHINA EVERGRANDE GROUP	HKD	0.00	0.00
1,046,000	SHANDONG GOLD MINING CO LTD - H	HKD	2,129,286.47	0.24	1,499,000	CHINA FEIHE LTD	HKD	1,123,725.54	0.12
820,800	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD - H	HKD	1,311,215.54	0.15	742,000	CHINA LESSO GROUP HOLDINGS LTD	HKD	664,804.95	0.08
72,593	SHANGHAI BAOSIGHT SOFTWARE CO LTD - A	CNH	615,256.04	0.07	554,000	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	876,535.56	0.10
182,000	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD - H	HKD	518,588.84	0.06	295,796	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	638,372.94	0.07
75,100	SHANGHAI INTERNATIONAL AIRPORT CO LTD - A	CNH	608,975.22	0.07	765,000	CHINA MENGNIU DAIRY CO LTD	HKD	3,138,166.15	0.36
151,800	SHANGHAI INTERNATIONAL PORT GROUP CO LTD - A	CNH	122,459.32	0.01	405,000	CHINA OVERSEAS PROPERTY	HKD	494,320.77	0.06
395,800	SHANGHAI PHARMACEUTICALS HOLDING CO LTD - H	HKD	739,254.69	0.08	694,000	CHINA RESOURCES LAND LTD	HKD	3,166,277.76	0.36
253,462	SHENGHE RESOURCES HOLDING CO LTD - A	CNH	521,846.16	0.06	1,342,000	CHINASOFT INTERNATIONAL LTD	HKD	851,770.43	0.10
48,561	SHENGYI TECHNOLOGY CO LTD - A	CNH	130,572.81	0.01	957,400	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	1,899,877.15	0.22
20,823	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD - A	CNH	945,511.13	0.11	2,420,300	COUNTRY GARDEN HOLDINGS CO LTD	HKD	683,040.14	0.07
296,800	SHENZHEN OVERSEAS CHINESE TOWN CO LTD - A	CNH	208,660.73	0.02	520,000	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	900,488.08	0.10
127,700	SHENZHEN SUNLORD ELECTRONICS CO LTD - A	CNH	485,804.45	0.06	1,356,000	DALI FOODS GROUP CO LTD	HKD	568,656.47	0.06
377,353	SICHUAN CHUANTOU ENERGY CO LTD - A	CNH	726,673.20	0.08	71,000	EAST BUY HOLDING LTD	HKD	307,663.94	0.04
36,200	SINOMA SCIENCE & TECHNOLOGY CO LTD - A	CNH	127,205.63	0.01	129,800	ENN ENERGY HOLDINGS LTD	HKD	1,780,315.10	0.20
276,000	SINOPHARM GROUP CO LTD - H	HKD	834,647.42	0.10	1,343,000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	1,727,894.79	0.20
30,400	SUNGROW POWER SUPPLY CO LTD - A	CNH	464,682.39	0.05	308,000	GENSCRIPT BIOTECH CORP	HKD	660,679.75	0.08
603,715	TIANSHAN ALUMINUM GROUP CO LTD - A	CNH	666,974.39	0.08	243,000	GREENTOWN CHINA HOLDINGS LTD	HKD	315,189.60	0.04
1,672,400	TONGLING NONFERROUS METALS GROUP CO LTD - A	CNH	783,535.95	0.09	468,000	GREENTOWN SERVICE GROUP CO LTD	HKD	296,029.11	0.03
113,800	TONGWEI CO LTD - A	CNH	644,737.53	0.07	532,000	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	925,151.86	0.11
1,163,000	TRAVELSKY TECHNOLOGY LTD - H	HKD	2,172,306.13	0.25	305,500	INNOVENT BIOLOGICS INC	HKD	1,371,397.11	0.16
13,539	UNIGROUP GUOXIN MICROELECTRONICS CO LTD - A	CNH	218,895.23	0.02	376,411	JD.COM INC - A	HKD	8,159,137.91	0.93
142,240	UNISPLENDOR CORP LTD - A	CNH	606,538.97	0.07	47,400	JOYY INC - ADR	USD	1,477,932.00	0.17
17,800	WALVAX BIOTECHNOLOGY CO LTD - A	CNH	89,350.09	0.01	1,056,000	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	1,712,372.21	0.20
52,400	WANHUA CHEMICAL GROUP CO LTD - A	CNH	731,539.77	0.08	500,800	KINGSOFT CORP LTD	HKD	2,466,446.65	0.28
61,300	WEICHAI POWER CO LTD - A	CNH	112,577.84	0.01	486,000	LI NING CO LTD	HKD	3,833,006.80	0.44
597,000	WEICHAI POWER CO LTD - H	HKD	958,811.45	0.11	414,500	LONGFOR GROUP HOLDINGS LTD	HKD	1,171,330.92	0.13
48,600	WINGTECH TECHNOLOGY CO LTD - A	CNH	391,062.78	0.04	703,600	MEITUAN - B	HKD	12,935,139.99	1.48
173,700	WUS PRINTED CIRCUIT KUNSHAN CO LTD - A	CNH	542,987.67	0.06	371,100	MICROPORT SCIENTIFIC CORP	HKD	875,079.42	0.10
123,280	WUXI APTEC CO LTD - H	HKD	1,292,198.54	0.15	58,000	MINTH GROUP LTD	HKD	175,431.35	0.02
84,400	XIAMEN TUNGSTEN CO LTD - A	CNH	250,306.26	0.03	87,012	NETEASE INC - ADR	USD	7,695,341.28	0.88
7,500	YIFENG PHARMACY CHAIN CO LTD - A	CNH	63,135.23	0.01	347,400	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	HKD	1,351,990.77	0.15
254,500	YINTAI GOLD CO LTD - A	CNH	487,726.85	0.06	9,000	PARADE TECHNOLOGIES LTD	TWD	312,052.78	0.04
73,730	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	269,945.45	0.03	84,300	PDD HOLDINGS INC - ADR	USD	6,398,370.00	0.73
43,339	YUNNAN BAIYAO GROUP CO LTD - A	CNH	344,898.75	0.04	216,800	PING AN HEALTHCARE AND TECHNOLOGY CO LTD	HKD	549,051.73	0.06
273,200	YUNNAN TIN CO LTD - A	CNH	591,106.33	0.07	668,000	SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD	HKD	694,565.47	0.08
15,200	ZHANGZHOU PIENZEHUANG PHARMACEUTICAL CO LTD - A	CNH	628,733.53	0.07	122,600	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	1,285,567.05	0.15
1,491,267	ZHAOJIN MINING INDUSTRY CO LTD	HKD	2,272,824.12	0.26	92,000	SILERGY CORP	TWD	1,456,875.99	0.17
295,300	ZHEJIANG CENTURY HUATONG GROUP CO LTD - A	CNH	259,163.99	0.03	2,603,000	SINO BIOPHARMACEUTICAL LTD	HKD	1,460,009.12	0.16
106,000	ZHEJIANG EXPRESSWAY CO LTD - H	HKD	84,311.88	0.01	124,000	SUNAC CHINA HOLDINGS LTD	HKD	36,173.48	0.00
68,093	ZHEJIANG JINGSHENG MECHANICAL & ELECTRICAL CO LTD - A	CNH	647,598.25	0.07	242,100	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	2,929,506.50	0.33
175,100	ZHEJIANG JUHUA CO LTD - A	CNH	450,901.02	0.05	153,200	TAL EDUCATION GROUP ADR	USD	982,012.00	0.11
22,100	ZHEJIANG SUPOR CO LTD - A	CNH	174,093.80	0.02	992,000	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	907,642.82	0.10
461,800	ZHONGAN ONLINE P&C INSURANCE CO LTD - H	HKD	1,457,691.63	0.17	685,000	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	691,035.81	0.08
44,573	ZHUZHOU CRRC TIMES ELECTRIC CO LTD - A	CNH	309,628.07	0.04	88,400	VIPSHOP HOLDINGS LTD ADR	USD	1,341,912.00	0.15
623,000	ZTE CORP - H	HKD	1,827,868.41	0.21	679,551	WUXI BIOLOGICS CAYMAN INC	HKD	4,223,853.36	0.48
125,700	37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	520,120.93	0.06	105,500	XPENG INC - A	HKD	586,927.25	0.07
			<b>143,528,664.34</b>	<b>16.37</b>	411,449	XTEP INTERNATIONAL HOLDINGS LTD	HKD	524,622.52	0.06
					546,671	YADEA GROUP HOLDINGS LTD	HKD	1,410,126.42	0.16
					390,000	YIHAI INTERNATIONAL HOLDING LTD	HKD	1,148,852.23	0.13
					12,300	ZAI LAB LTD - ADR	USD	409,098.00	0.05
					216,000	ZHONGSHENG GROUP HOLDINGS LTD	HKD	1,065,792.20	0.12
					634,000	3SBIO INC	HKD	631,927.09	0.07
								<b>133,689,802.53</b>	<b>15.25</b>
	<b>Islas Caimán</b>					<b>Taiwán</b>			
31,000	AIRTAC INTERNATIONAL GROUP	TWD	1,209,145.48	0.14	99,000	ACCTON TECHNOLOGY CORP	TWD	1,041,209.76	0.12
2,208,400	ALIBABA GROUP HOLDING LTD	HKD	28,048,136.71	3.19	1,369,000	ACER INC	TWD	1,267,367.12	0.14
232,400	ANTA SPORTS PRODUCTS LTD	HKD	3,376,416.99	0.39					
10,600	BEIGENE LTD ADR	USD	2,284,618.00	0.26					
119,760	BILIBILI INC - Z	HKD	2,895,529.56	0.33					
900,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	502,403.61	0.06					
214,131	CHAILEASE HOLDING CO LTD	TWD	1,574,435.99	0.18					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
188,493	ADVANTECH CO LTD	TWD	2,303,312.18	0.26	457,477	DLF LTD	INR	1,991,080.70	0.23
229,000	ASUSTEK COMPUTER INC	TWD	2,054,972.12	0.23	42,601	EICHER MOTORS LTD	INR	1,532,301.97	0.17
225,000	CATCHER TECHNOLOGY CO LTD	TWD	1,404,534.06	0.16	100,393	GODREJ CONSUMER PRODUCTS LTD	INR	1,185,717.42	0.14
1,358,002	CATHAY FINANCIAL HOLDING CO LTD	TWD	1,867,386.98	0.21	125,673	GRASIM INDUSTRIES LTD	INR	2,501,920.64	0.29
697,000	CHUNGHWA TELECOM CO LTD	TWD	2,737,515.80	0.31	58,951	HAVELLS INDIA LTD	INR	854,556.17	0.10
638,000	COMPAL ELECTRONICS INC	TWD	529,356.69	0.06	270,410	HCL TECHNOLOGIES LTD	INR	3,585,013.08	0.41
1,354,000	CTBC FINANCIAL HOLDING CO LTD	TWD	972,853.64	0.11	161,794	HDFC LIFE INSURANCE CO LTD	INR	985,018.81	0.11
588,000	DELTA ELECTRONICS INC	TWD	5,829,944.19	0.67	23,630	HERO MOTOCORP LTD	INR	676,010.85	0.08
301,000	E INK HOLDINGS INC	TWD	1,831,019.78	0.21	182,740	HINDUSTAN UNILEVER LTD	INR	5,701,525.06	0.65
3,000	ECLAT TEXTILE CO LTD	TWD	48,898.60	0.01	265,776	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	8,498,573.83	0.97
21,000	E MEMORY TECHNOLOGY INC	TWD	1,291,311.02	0.15	876,152	ICICI BANK LTD	INR	9,396,066.78	1.06
1,534,819	E.SUN FINANCIAL HOLDING CO LTD	TWD	1,276,478.88	0.15	20,299	ICICI LOMBARD GENERAL INSURANCE CO LTD	INR	264,761.89	0.03
494,000	EVA AIRWAYS CORP	TWD	437,560.27	0.05	60,137	ICICI PRUDENTIAL LIFE INSURANCE CO LTD	INR	319,433.83	0.04
143,600	EVERGREEN MARINE CORP TAIWAN LTD	TWD	751,155.08	0.09	223,476	INDUS TOWERS LTD	INR	390,177.73	0.04
218,935	FIRST FINANCIAL HOLDING CO LTD	TWD	190,254.03	0.02	59,379	INFO EDGE INDIA LTD	INR	2,698,242.63	0.31
1,424,543	FUBON FINANCIAL HOLDING CO LTD	TWD	2,648,246.61	0.30	608,029	INFOSYS LTD	INR	10,578,156.32	1.20
770,000	LITE-ON TECHNOLOGY CORP ADR	TWD	1,855,280.83	0.21	8,889	JUBILANT FOODWORKS LTD	INR	47,726.81	0.01
295,000	MEDIATEK INC	TWD	7,653,042.60	0.87	122,538	KOTAK MAHINDRA BANK LTD	INR	2,587,181.98	0.30
1,427,500	MEGA FINANCIAL HOLDING CO LTD	TWD	1,548,735.41	0.18	12,459	LUPIN LTD	INR	98,461.09	0.01
17,000	MOMO.COM INC	TWD	507,216.53	0.06	207,933	MAHINDRA & MAHINDRA LTD	INR	2,941,170.12	0.34
305,000	NANYA TECHNOLOGY CORP	TWD	667,990.07	0.08	106,464	MARICO LTD	INR	622,630.50	0.07
196,000	NOVATEK MICROELECTRONICS CORP	TWD	2,781,651.06	0.32	14,474	MARUTI SUZUKI INDIA LTD	INR	1,463,986.49	0.17
695,000	PEGATRON CORP	TWD	1,592,038.34	0.18	38,102	MPHASIS LTD	INR	835,320.53	0.10
12,000	POU CHEN CORP	TWD	12,320.54	0.00	9,790	NESTLE INDIA LTD	INR	2,351,632.63	0.27
125,000	PRESIDENT CHAIN STORE CORP	TWD	1,106,984.72	0.13	949	PAGE INDUSTRIES LTD	INR	438,772.66	0.05
732,000	QUANTA COMPUTER INC	TWD	2,145,856.86	0.24	94,507	PIDILITE INDUSTRIES LTD	INR	2,712,063.57	0.31
170,000	REALTEK SEMICONDUCTOR CORP	TWD	2,170,137.66	0.25	254,498	POWER GRID CORP OF INDIA LTD	INR	700,457.48	0.08
520,000	RUENTEX DEVELOPMENT CO LTD	TWD	604,484.26	0.07	6,993	SBI CARDS & PAYMENT SERVICES LTD	INR	63,168.54	0.01
312,000	SYNNEX TECHNOLOGY INTERNATIONAL CORP	TWD	628,661.97	0.07	74,869	SBI LIFE INSURANCE CO LTD	INR	1,004,971.41	0.11
3,679,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	64,674,495.58	7.37	10,033	SHRIRAM TRANSPORT FINANCE CO LTD	INR	154,134.60	0.02
1,108,000	UNI-PRESIDENT ENTERPRISES CORP	TWD	2,617,478.76	0.30	33,682	SIEMENS LTD	INR	1,367,340.17	0.16
2,409,000	UNITED MICROELECTRONICS CORP	TWD	4,202,804.10	0.47	9,644	SRF LTD	INR	284,134.46	0.03
12,000	VOLTRONIC POWER TECHNOLOGY CORP	TWD	684,735.39	0.08	353,757	STATE BANK OF INDIA	INR	2,260,687.98	0.26
449,971	WALSIN LIHWA CORP	TWD	724,802.68	0.08	234,014	SUN PHARMACEUTICAL INDUSTRIES LTD	INR	2,803,296.70	0.32
255,150	WAN HAI LINES LTD	TWD	576,443.56	0.07	198,137	TATA CONSUMER PRODUCTS LTD	INR	1,712,661.08	0.20
43,000	WIWYNN CORP	TWD	1,599,306.34	0.18	11,111	TATA ELXSI LTD	INR	808,963.22	0.09
393,000	YANG MING MARINE TRANSPORT CORP	TWD	833,008.36	0.10	341,723	TATA MOTORS LTD	INR	1,754,953.50	0.20
			<b>127,670,852.43</b>	<b>14.56</b>	176,440	TECH MAHINDRA LTD	INR	2,374,155.89	0.27
					90,482	TITAN CO LTD	INR	2,776,795.21	0.32
					14,899	TORRENT PHARMACEUTICALS LTD	INR	279,321.07	0.03
					55,282	TRENT LTD	INR	927,243.77	0.11
					24,670	TUBE INVESTMENTS OF INDIA LTD	INR	765,771.00	0.09
					459,950	WIPRO LTD	INR	2,048,114.17	0.22
								<b>115,624,668.79</b>	<b>13.19</b>
	<b>India</b>					<b>Corea del Sur</b>			
3,256	ABB INDIA LTD	INR	133,692.87	0.02	11,689	AMOREPACIFIC CORP	KRW	1,231,895.32	0.14
18,474	APOLLO HOSPITALS ENTERPRISE LTD	INR	971,430.91	0.11	7,147	BGF RETAIL CO LTD	KRW	998,408.66	0.11
98,720	ASIAN PAINTS LTD	INR	3,325,394.58	0.38	25,348	CELLTRION HEALTHCARE CO LTD	KRW	1,176,987.22	0.13
44,853	AVENUE SUPERMARTS LTD	INR	1,865,464.66	0.21	20,655	CELLTRION INC	KRW	2,383,664.77	0.27
344,959	AXIS BANK LTD	INR	3,614,751.65	0.41	7,398	CJ CHEILJEDANG CORP	KRW	1,854,682.25	0.21
28,554	BAJAJ AUTO LTD	INR	1,352,202.85	0.15	23,537	CJ CORP	KRW	1,891,324.98	0.22
39,973	BAJAJ FINANCE LTD	INR	2,741,831.95	0.31	25,303	COWAY CO LTD	KRW	1,022,052.34	0.12
71,264	BAJAJ FINSERV LTD	INR	1,103,003.72	0.13	14,359	DONGBU INSURANCE CO LTD	KRW	826,589.38	0.09
497	BAJAJ HOLDINGS & INVESTMENT LTD	INR	35,907.47	0.00	42,954	DOOSAN BOBCAT INC	KRW	1,445,983.56	0.16
33,764	BALKRISHNA INDUSTRIES LTD	INR	803,254.08	0.09	8,077	ECOPRO BM CO LTD	KRW	1,402,869.35	0.16
84,145	BANDHAN BANK LTD	INR	201,169.01	0.02	15,613	E-MART INC	KRW	1,269,277.51	0.14
232,441	BERGER PAINTS INDIA LTD	INR	1,650,259.24	0.19	72,280	HANA FINANCIAL GROUP INC	KRW	2,263,059.84	0.26
519,417	BHARTI AIRTEL LTD	INR	4,744,173.45	0.53	44,276	HANKOOK TIRE & TECHNOLOGY CO LTD	KRW	1,186,840.74	0.14
26,818	BRITANNIA INDUSTRIES LTD	INR	1,412,649.45	0.16	60,965	HANON SYSTEMS	KRW	412,153.10	0.05
173,539	CG POWER & INDUSTRIAL SOLUTIONS LTD	INR	635,577.26	0.07	90,034	HD HYUNDAI CO LTD	KRW	4,021,102.12	0.46
44,509	CHOLAMANDALAM INVESTMENT AND FINANCE CO LTD	INR	413,447.10	0.05					
79,385	CIPLA LTD/INDIA	INR	871,482.82	0.10					
68,763	CONTAINER CORP OF INDIA LTD	INR	486,223.32	0.06					
146,069	DABUR INDIA LTD	INR	969,559.18	0.11					
27,582	DIVI'S LABORATORIES LTD	INR	949,518.88	0.11					

Las notas adjuntas forman parte integrante de estos estados financieros.







# Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	
<b>Estados Unidos</b>					1,881,270 SBERBANK OF RUSSIA PJSC USD 188.13 0.00					
74,000	YUM CHINA HOLDINGS INC	USD	4,690,860.00	0.54	1,782,350	UNITED CO RUSAL INTERNATIONAL PJSC	USD	178.24	0.00	
			<b>4,690,860.00</b>	<b>0.54</b>	1,816,220,000	VTB BANK PJSC	USD	181,622.00	0.02	
<b>Bermudas</b>					<b>182,187.58 0.02</b>					
2,294,000	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	1,665,912.53	0.19	<b>Países Bajos</b>					
4,124,000	BEIJING ENTERPRISES WATER GROUP LTD	HKD	1,031,276.60	0.12	50,792	X5 RETAIL GROUP NV - GDR REG	USD	5.08	0.00	
1,020,000	COSCO SHIPPING PORTS LTD	HKD	681,730.63	0.08	41,044	YANDEX NV - A	USD	4.10	0.00	
8,800	CREDICORP LTD	USD	1,165,032.00	0.13				<b>9.18</b>	<b>0.00</b>	
			<b>4,543,951.76</b>	<b>0.52</b>	<b>182,196.76 0.02</b>					
<b>Qatar</b>					<b>Total cartera de títulos 868,014,517.53 99.02</b>					
1,405,929	BARWA REAL ESTATE CO	QAR	1,006,166.22	0.11	Instrumentos financieros derivados a 31/03/2023					
1,319,608	OOREDOO QPSC	QAR	3,404,153.60	0.39	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD	
			<b>4,410,319.82</b>	<b>0.50</b>	<b>Contratos a plazo sobre divisas</b>					
<b>Grecia</b>					171,687,335.19	PLN	39,087,067.56 USD	19/04/2023	39,087,067.56	729,797.34
344,389	ALPHA SERVICES AND HOLDINGS SA	EUR	420,931.61	0.05	21,981.72	EUR	23,523.74 USD	19/04/2023	23,523.74	378.19
881,574	EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	EUR	1,165,625.63	0.13	504.78	USD	471.73 EUR	19/04/2023	504.78	(8.16)
78,400	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	1,149,046.88	0.13	2,334,536.27	USD	10,216,780.66 PLN	19/04/2023	2,334,536.27	(34,888.21)
31,233	TERNA ENERGY SA	EUR	667,124.59	0.08				<b>41,445,632.35</b>	<b>695,279.16</b>	
			<b>3,402,728.71</b>	<b>0.39</b>	<b>Derechos</b>					
<b>Egipto</b>					786	LOCALIZA RENT A CAR SA RIGHTS	11/05/2023	BRL	2,035.44	
548,875	COMMERCIAL INTERNATIONAL BANK EGYPT SAE	EGP	909,029.67	0.10					<b>2,035.44</b>	
			<b>909,029.67</b>	<b>0.10</b>	<b>Total instrumentos financieros derivados 697,314.60</b>					
<b>Singapur</b>					Resumen de activos netos a 31/03/2023					
100,500	BOC AVIATION LTD	HKD	777,541.66	0.09					% VL	
			<b>777,541.66</b>	<b>0.09</b>	<b>Total cartera de títulos</b>	<b>868,014,517.53</b>	<b>99.02</b>			
<b>Colombia</b>					<b>Total instrumentos financieros derivados</b>	<b>697,314.60</b>	<b>0.08</b>			
65,805	BANCOLOMBIA SA	COP	494,175.52	0.06	<b>Efectivo en bancos</b>	<b>5,642,508.39</b>	<b>0.64</b>			
74,952	INTERCONEXION ELECTRICA SA ESP	COP	243,710.51	0.02	<b>Otros activos y pasivos</b>	<b>2,276,204.28</b>	<b>0.26</b>			
			<b>737,886.03</b>	<b>0.08</b>	<b>Total activos netos</b>	<b>876,630,544.80</b>	<b>100.00</b>			
<b>Chipre</b>					<b>Obligaciones y otros instrumentos de deuda</b>					
23,842	TCS GROUP HOLDING PLC	USD	2.38	0.01	<b>India</b>					
			<b>2.38</b>	<b>0.01</b>	397,213	BRITANNIA INDUSTRIES LTD 5.500% 03/06/2024	INR	1,365.36	0.00	
			<b>867,830,955.41</b>	<b>99.00</b>				<b>1,365.36</b>	<b>0.00</b>	
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>					<b>Acciones</b>					
<b>Rusia</b>					97,724	MAGNIT PJSC	USD	9.77	0.00	
					95,900	MOBILE TELESYSTEMS PJSC ADR	USD	9.59	0.00	
					469,460	MOSCOW EXCHANGE MICEX-RTS PJSC	USD	46.95	0.00	
					1,328,980	NOVOLIPETSK STEEL PJSC	USD	132.90	0.00	

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	94,860,064.61	Capitalisation Zz (EUR)	31/03/2023	EUR	6,335.71
	30/09/2022	EUR	114,435,606.72		30/09/2022	EUR	6,115.40
	30/09/2021	EUR	189,300,228.00		30/09/2021	EUR	7,316.38
<b>Valor liquidativo por acción**</b>				Distribution N (EUR)	31/03/2023	EUR	763.14
					30/09/2022	EUR	763.25
					30/09/2021	EUR	944.23
Capitalisation I (EUR)	31/03/2023	EUR	6,953.49	Distribution P (EUR)	31/03/2023	EUR	692.18
	30/09/2022	EUR	6,740.23		30/09/2022	EUR	695.39
	30/09/2021	EUR	8,132.66		30/09/2021	EUR	867.74
Capitalisation I (USD)	31/03/2023	USD	67.01	Distribution R (EUR)	31/03/2023	EUR	207.56
	30/09/2022	USD	58.57		30/09/2022	EUR	207.67
	30/09/2021	USD	83.60		30/09/2021	EUR	257.15
Capitalisation I Hedged (i) (CZK)	31/03/2023	CZK	174,595.09	Distribution X (M) (USD)	31/03/2023	USD	173.67
	30/09/2022	CZK	165,481.81		30/09/2022	USD	156.71
	30/09/2021	CZK	190,540.91		30/09/2021	USD	236.34
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	31,886.85	Distribution Y (M) (USD)	31/03/2023	USD	164.30
	30/09/2022	PLN	29,828.70		30/09/2022	USD	149.16
	30/09/2021	PLN	34,509.03		30/09/2021	USD	227.50
Capitalisation N (EUR)	31/03/2023	EUR	290.09	<b>Número de acciones</b>			
	30/09/2022	EUR	281.19		Capitalisation I (EUR)	31/03/2023	1,583
	30/09/2021	EUR	339.91		30/09/2022	1,272	
Capitalisation N (USD)	31/03/2023	USD	101.19	30/09/2021	4,052		
	30/09/2022	USD	88.52	Capitalisation I (USD)	31/03/2023	196,590	
	30/09/2021	USD	126.60	30/09/2022	210,871		
Capitalisation P (EUR)	31/03/2023	EUR	267.75	30/09/2021	242,074		
	30/09/2022	EUR	260.87	Capitalisation I Hedged (i) (CZK)	31/03/2023	1,158	
	30/09/2021	EUR	318.04	30/09/2022	1,158		
Capitalisation P (USD)	31/03/2023	USD	93.43	30/09/2021	1,158		
	30/09/2022	USD	82.09	Capitalisation I Hedged (i) (PLN)	31/03/2023	2,112	
	30/09/2021	USD	118.40	30/09/2022	1,734		
Capitalisation R (EUR)	31/03/2023	EUR	241.36	30/09/2021	2,308		
	30/09/2022	EUR	234.29	Capitalisation N (EUR)	31/03/2023	2,781	
	30/09/2021	EUR	283.52	30/09/2022	154,026		
Capitalisation X (EUR)	31/03/2023	EUR	991.63	30/09/2021	208,469		
	30/09/2022	EUR	968.62	Capitalisation N (USD)	31/03/2023	1,975	
	30/09/2021	EUR	1,186.87	30/09/2022	1,987		
Capitalisation X (USD)	31/03/2023	USD	51.23	30/09/2021	2,037		
	30/09/2022	USD	45.12	Capitalisation P (EUR)	31/03/2023	20,348	
	30/09/2021	USD	65.41	30/09/2022	16,791		
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	1,147.59	30/09/2021	19,661		
	30/09/2022	CZK	1,095.80	Capitalisation P (USD)	31/03/2023	121,685	
	30/09/2021	CZK	1,284.45	30/09/2022	126,266		
Capitalisation Y (USD)	31/03/2023	USD	203.61	30/09/2021	152,032		
	30/09/2022	USD	180.23				
	30/09/2021	USD	263.89				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

## Estadísticas (continuación)

### Número de acciones

Capitalisation R (EUR)	31/03/2023	92	Distribution X (M) (USD)	02/02/2023	USD	0.68
	30/09/2022	92	Distribution X (M) (USD)	04/01/2023	USD	0.68
	30/09/2021	92	Distribution X (M) (USD)	02/12/2022	USD	0.68
Capitalisation X (EUR)	31/03/2023	1,096	Distribution X (M) (USD)	02/11/2022	USD	0.68
	30/09/2022	1,098	Distribution X (M) (USD)	04/10/2022	USD	0.68
	30/09/2021	1,328	Distribution Y (M) (USD)	02/03/2023	USD	0.67
Capitalisation X (USD)	31/03/2023	17,332	Distribution Y (M) (USD)	02/02/2023	USD	0.67
	30/09/2022	16,591	Distribution Y (M) (USD)	04/01/2023	USD	0.67
	30/09/2021	19,899	Distribution Y (M) (USD)	02/12/2022	USD	0.67
Capitalisation X Hedged (i) (CZK)	31/03/2023	77,308	Distribution Y (M) (USD)	02/11/2022	USD	0.67
	30/09/2022	79,901	Distribution Y (M) (USD)	04/10/2022	USD	0.67
	30/09/2021	83,129	Distribution Y (M) (USD)			
Capitalisation Y (USD)	31/03/2023	5,602	Distribution Y (M) (USD)			
	30/09/2022	5,716	Distribution Y (M) (USD)			
	30/09/2021	7,383	Distribution Y (M) (USD)			
Capitalisation Zz (EUR)	31/03/2023	665				
	30/09/2022	629				
	30/09/2021	743				
Distribution N (EUR)	31/03/2023	1,704	<b>Gastos corrientes en %*</b>			
	30/09/2022	1,622	Capitalisation I (EUR)	31/03/2023		0.86%
	30/09/2021	1,625	Capitalisation I (USD)	31/03/2023		0.86%
Distribution P (EUR)	31/03/2023	28,185	Capitalisation I Hedged (i) (CZK)	31/03/2023		0.88%
	30/09/2022	6,749	Capitalisation I Hedged (i) (PLN)	31/03/2023		0.88%
	30/09/2021	4,874	Capitalisation N (EUR)	31/03/2023		1.04%
Distribution R (EUR)	31/03/2023	73	Capitalisation N (USD)	31/03/2023		1.05%
	30/09/2022	139	Capitalisation P (EUR)	31/03/2023		1.89%
	30/09/2021	173	Capitalisation P (USD)	31/03/2023		1.90%
Distribution X (M) (USD)	31/03/2023	139	Capitalisation R (EUR)	31/03/2023		1.15%
	30/09/2022	191	Capitalisation X (EUR)	31/03/2023		2.40%
	30/09/2021	531	Capitalisation X (USD)	31/03/2023		2.40%
Distribution Y (M) (USD)	31/03/2023	103	Capitalisation X Hedged (i) (CZK)	31/03/2023		2.42%
	30/09/2022	103	Capitalisation Y (USD)	31/03/2023		3.40%
	30/09/2021	164	Capitalisation Zz (EUR)	31/03/2023		0.01%
<b>Dividendo</b>			Distribution N (EUR)	31/03/2023		1.05%
	Distribution N (EUR)	14/12/2022	EUR	23.19		
	Distribution P (EUR)	14/12/2022	EUR	21.20		
Distribution R (EUR)	14/12/2022	EUR	6.31			
Distribution X (M) (USD)	02/03/2023	USD	0.68			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

### Estadísticas (continuación)

Distribution P (EUR)	31/03/2023	1.90%
Distribution R (EUR)	31/03/2023	1.14%
Distribution X (M) (USD)	31/03/2023	2.40%
Distribution Y (M) (USD)	31/03/2023	3.39%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	209.74%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>92,376,080.78</b>
Acciones		92,373,355.76
Obligaciones y otros instrumentos de deuda		2,725.02
<b>Total instrumentos financieros derivados</b>	2	<b>2,823.55</b>
Contratos a plazo sobre divisas		2,823.55
<b>Efectivo en bancos</b>		<b>701,234.74</b>
<b>Otros activos</b>	4, 12	<b>4,554,443.69</b>
<b>Total activos</b>		<b>97,634,582.76</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,774,518.15)</b>
<b>Total pasivo</b>		<b>(2,774,518.15)</b>
<b>Activos netos al final del período</b>		<b>94,860,064.61</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					110,700	BHARAT PETROLEUM CORP LTD	INR	427,844.22	0.45
					41,120	BHARTI AIRTEL LTD	INR	345,690.75	0.36
					20,600	CG POWER & INDUSTRIAL SOLUTIONS LTD	INR	69,443.04	0.07
					16,200	CHOLAMANDALAM INVESTMENT AND FINANCE CO LTD	INR	138,508.81	0.15
					42,100	DABUR INDIA LTD	INR	257,210.45	0.27
					16,000	DLF LTD	INR	64,095.84	0.07
					13,200	HCL TECHNOLOGIES LTD	INR	161,076.50	0.17
					2,400	HDFC ASSET MANAGEMENT CO LTD	INR	45,973.48	0.05
					75,978	HDFC LIFE INSURANCE CO LTD	INR	425,755.45	0.45
					60,200	HINDALCO INDUSTRIES LTD	INR	274,344.83	0.29
					79,200	HINDUSTAN PETROLEUM CORP LTD	INR	210,570.44	0.22
					21,994	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	647,328.55	0.68
					39,500	ICICI BANK LTD	INR	389,900.67	0.41
					16,300	ICICI PRUDENTIAL LIFE INSURANCE CO LTD	INR	79,692.42	0.08
					342,850	INDIAN OIL CORP LTD	INR	299,997.33	0.32
					28,200	JINDAL STEEL & POWER LTD	INR	173,062.28	0.18
					22,700	LUPIN LTD	INR	165,119.20	0.17
					31,700	MARICO LTD	INR	170,638.54	0.18
					1,134	MARUTI SUZUKI INDIA LTD	INR	105,572.74	0.11
					7,500	MPHASIS LTD	INR	151,341.10	0.16
					10	MRF LTD	INR	9,432.53	0.01
					1,538	NESTLE INDIA LTD	INR	340,042.63	0.36
					44,400	PETRONET LNG LTD	INR	113,977.87	0.12
					47,249	RELIANCE INDUSTRIES LTD	INR	1,235,939.70	1.30
					30,663	SBI CARDS & PAYMENT SERVICES LTD	INR	254,942.49	0.27
					29,835	SBI LIFE INSURANCE CO LTD	INR	368,610.73	0.39
					91,100	STATE BANK OF INDIA	INR	535,851.21	0.56
					40,230	TATA CONSUMER PRODUCTS LTD	INR	320,070.85	0.34
					3,800	TATA ELXSI LTD	INR	254,653.40	0.27
					891,188	TATA STEEL LTD	INR	1,047,597.08	1.11
					69,292	TECH MAHINDRA LTD	INR	858,194.11	0.90
					6,110	TORRENT PHARMACEUTICALS LTD	INR	105,433.36	0.11
					1,000	TRENT LTD	INR	15,438.33	0.02
					8,800	TVS MOTOR CO LTD	INR	106,399.04	0.11
								<b>11,982,298.46</b>	<b>12.63</b>
<b>Acciones</b>					<b>Corea del Sur</b>				
<b>Islas Caimán</b>					1,800	AMOREPACIFIC GROUP	KRW	49,108.45	0.05
98,000	AAC TECHNOLOGIES HOLDINGS INC	HKD	223,080.75	0.24	949	BGF RETAIL CO LTD	KRW	122,022.81	0.13
196,500	ALIBABA GROUP HOLDING LTD	HKD	2,297,095.68	2.42	1,995	CELLTRION PHARM INC	KRW	117,397.69	0.12
10,100	AUTOHOME INC ADR	USD	311,148.24	0.33	2,700	E-MART INC	KRW	202,033.90	0.21
71,950	BAIDU INC - A	HKD	1,246,866.80	1.31	2,100	F&F CO LTD / NEW	KRW	207,549.12	0.22
8,600	BEIGENE LTD	HKD	130,664.60	0.14	500	GREEN CROSS CORP/SOUTH KOREA	KRW	43,224.88	0.05
26,000	CHINA LITERATURE LTD	HKD	123,729.72	0.13	775	HANMI PHARM CO LTD	KRW	140,501.87	0.15
137,700	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	200,532.13	0.21	5,600	HD HYUNDAI CO LTD	KRW	230,206.10	0.24
68,800	CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	HKD	332,701.05	0.35	1,700	HONAM PETROCHEMICAL CORP	KRW	230,003.49	0.24
5,000	INNOVENT BIOLOGICS INC	HKD	20,659.14	0.02	1,800	HYUNDAI GLOVIS CO LTD	KRW	202,209.91	0.21
55,300	LI AUTO INC - A	HKD	634,589.59	0.67	1,900	HYUNDAI HEAVY INDUSTRIES CO LTD	KRW	134,768.37	0.14
245,000	LONGFOR GROUP HOLDINGS LTD	HKD	637,252.30	0.67	5,200	HYUNDAI STEEL CO	KRW	127,887.54	0.13
7,966	MEITUAN - B	HKD	134,795.64	0.14	15,700	INDUSTRIAL BANK OF KOREA	KRW	112,259.81	0.12
16,049	PDD HOLDINGS INC - ADR	USD	1,121,192.05	1.18	11,700	KANGWON LAND INC	KRW	165,017.57	0.17
76,200	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	735,443.79	0.78	23,886	KIA CORP	KRW	1,371,665.38	1.45
85,000	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	946,692.33	1.00	575	KOREA ZINC CO LTD	KRW	225,198.57	0.24
96,000	TENCENT HOLDINGS LTD	HKD	4,340,659.60	4.58	27,500	LG DISPLAY CO LTD	KRW	319,958.26	0.34
130,000	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	199,605.26	0.21	5,800	LG ELECTRONICS INC	KRW	474,392.92	0.50
167,100	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	140,724.59	0.15	500	LOTTE SHOPPING CO LTD	KRW	29,017.18	0.03
32,500	TRIP.COM GROUP LTD - ADR	USD	1,126,858.12	1.19	1,864	NAVER CORP	KRW	267,230.65	0.28
32,000	VIPSHOP HOLDINGS LTD ADR	USD	447,107.55	0.47	349	NCISOFT CORP	KRW	91,903.10	0.10
124,200	WUXI BIOLOGICS CAYMAN INC	HKD	710,556.52	0.75	84,467	SAMSUNG ELECTRONICS CO LTD	KRW	3,832,040.65	4.04
312,300	XIAOMI CORP - B	HKD	443,175.40	0.46	5,400	SAMSUNG ENGINEERING CO LTD	KRW	121,445.29	0.13
51,775	ZTO EXPRESS CAYMAN INC ADR	USD	1,365,798.24	1.44					
			<b>17,870,929.09</b>	<b>18.84</b>					
<b>Taiwán</b>									
262,000	ASIA CEMENT CORP	TWD	343,210.68	0.36					
22,000	ECLAT TEXTILE CO LTD	TWD	330,056.33	0.35					
8,600	EMEMORY TECHNOLOGY INC	TWD	486,743.62	0.51					
28,000	EVERGREEN MARINE CORP TAIWAN LTD	TWD	134,810.42	0.14					
140,000	FAR EASTERN NEW CENTURY CORP	TWD	132,532.01	0.14					
64,000	FORMOSA PETROCHEMICAL CORP	TWD	164,432.01	0.17					
263,800	FORMOSA PLASTICS CORP	TWD	732,319.59	0.77					
39,953	HIGHWEALTH CONSTRUCTION CORP	TWD	49,742.30	0.05					
80,700	MEDIATEK INC	TWD	1,926,974.20	2.03					
478,100	NAN YA PLASTICS CORP	TWD	1,120,770.93	1.19					
54,000	NOVATEK MICROELECTRONICS CORP	TWD	705,392.10	0.74					
127,000	SYNNEX TECHNOLOGY INTERNATIONAL CORP	TWD	235,535.60	0.25					
133,500	TAIWAN MOBILE CO LTD	TWD	407,941.29	0.43					
378,547	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	6,125,101.95	6.47					
268,200	UNI-PRESIDENT ENTERPRISES CORP	TWD	583,166.31	0.61					
264,100	WALSIN LIHWA CORP	TWD	391,556.03	0.41					
120,000	WPG HOLDINGS LTD	TWD	182,218.48	0.19					
351,000	YUANTA FINANCIAL HOLDING CO LTD	TWD	237,342.17	0.25					
			<b>14,289,846.02</b>	<b>15.06</b>					
<b>India</b>									
5,900	ABB INDIA LTD	INR	222,980.11	0.24					
29,520	AUROBINDO PHARMA LTD	INR	171,641.14	0.18					
145,200	AXIS BANK LTD	INR	1,400,450.79	1.48					
200	BAJAJ AUTO LTD	INR	8,717.56	0.01					
400	BALKRISHNA INDUSTRIES LTD	INR	8,758.89	0.01					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
2,872	SAMSUNG SDS CO LTD	KRW	236,000.19	0.25	<b>Indonesia</b>				
7,900	SAMSUNG SECURITIES CO LTD	KRW	177,352.50	0.19	2,822,100	BANK CENTRAL ASIA TBK PT	IDR	1,516,958.04	1.60
4,400	SD BIOSENSOR INC	KRW	65,795.17	0.07	628,000	BANK MANDIRI PERSERO TBK PT	IDR	398,890.23	0.42
2,200	SEEGENE INC	KRW	38,679.62	0.04	4,766,100	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1,386,051.86	1.46
1,600	SK IE TECHNOLOGY CO LTD	KRW	80,834.75	0.09	1,712,800	KALBE FARMA TBK PT	IDR	220,812.59	0.23
2,900	SK INC	KRW	354,456.43	0.37	1,551,100	TELKOM INDONESIA PERSERO TBK PT	IDR	386,357.53	0.41
1,700	S-OIL CORP	KRW	96,385.77	0.10	304,100	UNILEVER INDONESIA TBK PT	IDR	81,218.10	0.09
1,700	S-1 CORP	KRW	66,489.09	0.07	<b>3,990,288.35 4.21</b>				
26,400	WOORI FINANCIAL GROUP INC	KRW	213,534.27	0.23	<b>Brasil</b>				
5,090	YUHAN CORP	KRW	182,292.25	0.19	81,200	ATACADAO SA	BRL	182,636.77	0.19
<b>10,328,863.55 10.89</b>					46,871	BB SEGURIDADE PARTICIPACOES SA	BRL	276,619.04	0.29
<b>China</b>					13,600	BRASKEM SA - PREF A	BRL	47,797.50	0.05
1,781,300	AGRICULTURAL BANK OF CHINA LTD - H	HKD	608,291.92	0.65	15,300	CENTRAIS ELETRICAS BRASILEIRAS SA - REG	BRL	92,434.83	0.10
164,500	ANHUI CONCH CEMENT CO LTD - H	HKD	524,314.55	0.55	74,600	CIA SIDERURGICA NACIONAL SA	BRL	209,096.61	0.22
3,400	AUTOBIO DIAGNOSTICS CO LTD	CNH	27,773.69	0.03	127,785	GERDAU SA - PREF	BRL	586,664.20	0.62
8,200	AVARY HOLDING SHENZHEN CO LTD - A	CNH	34,126.62	0.04	374,136	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	BRL	177,947.41	0.19
134,600	BANK OF BEIJING CO LTD - A	CNH	79,427.85	0.08	243,124	ITAU UNIBANCO HOLDING SA - PREF	BRL	1,091,913.93	1.15
3,100	BEIJING YUANLIU HONGYUAN ELECTRONIC TECHNOLOGY CO LTD - A	CNH	31,984.53	0.03	386,120	ITAUSA SA	BRL	576,175.77	0.60
27,100	BYD CO LTD - H	HKD	732,096.48	0.77	62,100	TELEFONICA BRASIL SA	BRL	435,827.20	0.46
653,000	CHINA CINDA ASSET MANAGEMENT CO LTD - H	HKD	75,914.22	0.08	89,300	ULTRAPAR PARTICIPACOES SA	BRL	226,306.88	0.24
172,000	CHINA COMMUNICATIONS SERVICES CORP LTD - H	HKD	77,751.88	0.08	<b>3,903,420.14 4.11</b>				
303,600	CHINA LIFE INSURANCE CO LTD - H	HKD	458,955.19	0.48	<b>Hong Kong</b>				
56,900	CHINA MERCHANTS SECURITIES CO LTD - H	HKD	50,332.01	0.05	17,300	BEIJING ENTERPRISES HOLDINGS LTD	HKD	57,383.01	0.06
720,000	CHINA MINSHENG BANKING CORP LTD - H	HKD	227,209.86	0.24	199,800	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	1,476,546.57	1.56
18,000	CHINA PETROLEUM & CHEMICAL CORP - H	HKD	9,782.83	0.01	173,400	CHINA RESOURCES PHARMACEUTICAL GROUP LTD	HKD	126,556.64	0.13
691,000	CHINA RAILWAY GROUP LTD	HKD	388,553.07	0.41	515,800	CITIC LTD	HKD	555,216.94	0.59
4,400	CHINA YANGTZE POWER CO LTD - A	CNH	12,528.38	0.01	135,800	FAR EAST HORIZON LTD	HKD	112,316.58	0.12
3,200	CHONGQING BREWERY CO LTD - A	CNH	53,522.63	0.06	370,700	GUANGDONG INVESTMENT LTD	HKD	349,326.81	0.37
95,400	CHONGQING RURAL COMMERCIAL BANK CO LTD - H	HKD	32,000.04	0.03	909,400	LENOVO GROUP LTD	HKD	905,279.38	0.95
34,100	CMOC GROUP LTD - H	HKD	19,020.41	0.02	<b>3,582,625.93 3.78</b>				
131,400	COSCO SHIPPING DEVELOPMENT CO LTD - H	HKD	16,031.10	0.02	<b>Tailandia</b>				
737,400	CRRC CORP LTD - H	HKD	370,016.29	0.39	286,200	AIRPORTS OF THAILAND PCL	THB	547,383.49	0.58
22,400	DAAN GENE CO LTD - A	CNH	48,373.42	0.05	889,600	ASSET WORLD CORP PCL	THB	139,200.39	0.15
1,000	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD - A	CNH	63,825.54	0.07	244,300	BANGKOK COMMERCIAL ASSET MANAGEMENT PCL	THB	89,555.90	0.09
19,200	GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO LTD	HKD	54,561.72	0.06	32,800	CARABAO GROUP PCL	THB	84,731.31	0.09
48,800	GUOSEN SECURITIES CO LTD - A	CNH	61,298.66	0.06	25,050	DELTA ELECTRONICS THAILAND PCL	THB	773,398.61	0.82
63,800	GUOTAI JUNAN SECURITIES CO LTD - H	HKD	71,515.92	0.08	108,600	ENERGY ABSOLUTE PCL	THB	222,724.20	0.23
97,600	HAIER SMART HOME CO LTD - H	HKD	282,818.92	0.30	116,600	INTOUCH HOLDINGS PCL	THB	232,296.25	0.24
524,800	HAITONG SECURITIES CO LTD	HKD	301,845.38	0.32	84,900	KRUNGTHAI CARD PCL	THB	124,062.46	0.13
220,300	HUATAI SECURITIES CO LTD - H	HKD	231,785.35	0.24	824,100	PTT PCL	THB	698,740.39	0.74
12,500	HUNDSUN TECHNOLOGIES INC - A	CNH	89,142.67	0.09	191,900	SRI TRANG GLOVES THAILAND PCL	THB	52,731.37	0.06
129,000	JIANGXI COPPER CO LTD - A	HKD	201,380.46	0.21	<b>2,964,824.37 3.13</b>				
17,500	LENS TECHNOLOGY CO LTD - A	CNH	31,681.63	0.03	<b>Arabia Saudí</b>				
18,200	LEPU MEDICAL TECHNOLOGY BEIJING CO LTD - A	CNH	56,536.52	0.06	2,700	ARABIAN INTERNET & COMMUNICATIONS SERVICES CO	SAR	164,719.43	0.17
62,800	OFFSHORE OIL ENGINEERING CO LTD - A	CNH	51,596.12	0.05	4,300	DALLAH HEALTHCARE CO	SAR	162,375.26	0.17
822,900	PICC PROPERTY & CASUALTY CO LTD - H	HKD	772,749.90	0.82	48,900	EMAAR ECONOMIC CITY	SAR	96,643.93	0.10
37,400	SAIC MOTOR CORP LTD - A	CNH	71,957.85	0.08	6,600	JARIR MARKETING CO	SAR	263,792.37	0.28
28,500	SHANGHAI ZHANGJIANG HIGH-TECH PARK DEVELOPMENT CO LTD - A	CNH	62,872.49	0.07	2,500	MOUWASAT MEDICAL SERVICES CO	SAR	144,125.24	0.15
383,800	SHENWAN HONGYUAN GROUP CO LTD - H	HKD	67,117.11	0.07	26,800	SABIC AGRI-NUTRIENTS CO	SAR	837,210.97	0.88
10,100	SHENZHEN SALUBRIS PHARMACEUTICALS CO LTD - A	CNH	47,950.98	0.05	105,265	SAUDI ELECTRICITY CO	SAR	602,958.64	0.63
122,300	SINOPHARM GROUP CO LTD - H	HKD	340,416.56	0.36	24,400	SAUDI INDUSTRIAL INVESTMENT GROUP	SAR	149,455.86	0.16
70,000	WEICHAI POWER CO LTD - H	HKD	103,477.80	0.11	82,400	SAUDI KAYAN PETROCHEMICAL CO	SAR	244,479.96	0.26
1,100	WULIANGYE YIBIN CO LTD - A	CNH	29,015.04	0.03	14,100	SAUDI TELECOM CO	SAR	138,468.93	0.15
65,100	WUXI APPTPEC CO LTD - H	HKD	628,069.73	0.66	4,100	YANBU NATIONAL PETROCHEMICAL CO	SAR	42,375.24	0.04
38,000	YOUNGOR GROUP CO LTD - A	CNH	33,224.09	0.04	<b>2,846,605.83 2.99</b>				
<b>7,532,847.41 7.94</b>									

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Sudáfrica</b>					360,000	CHINA RUYI HOLDINGS LTD	HKD	86,758.89	0.09
800	AFRICAN RAINBOW MINERALS LTD	ZAR	9,572.77	0.01	7,000	ORIENT OVERSEAS INTERNATIONAL LTD	HKD	123,396.77	0.13
3,031	CAPITEC BANK HOLDINGS LTD	ZAR	265,371.36	0.28				<b>476,023.04</b>	<b>0.50</b>
21,600	HARMONY GOLD MINING CO LTD	ZAR	82,001.46	0.09	<b>Hungría</b>				
89,609	IMPALA PLATINUM HOLDINGS LTD	ZAR	761,588.70	0.80	16,200	RICHTER GEDEON NYRT	HUF	311,988.88	0.33
29,300	MR PRICE GROUP LTD	ZAR	219,183.73	0.23				<b>311,988.88</b>	<b>0.33</b>
76,700	STANDARD BANK GROUP LTD	ZAR	687,606.01	0.72	<b>Países Bajos</b>				
112,100	WOOLWORTHS HOLDINGS LTD/SOUTH AFRICA	ZAR	371,779.76	0.40	54,400	NEPI ROCKCASTLE NV	ZAR	291,552.45	0.31
			<b>2,397,103.79</b>	<b>2.53</b>				<b>291,552.45</b>	<b>0.31</b>
<b>Kuwait</b>					<b>Grecia</b>				
319,900	KUWAIT FINANCE HOUSE	KWD	792,607.92	0.84	63,300	ALPHA SERVICES AND HOLDINGS SA	EUR	71,212.50	0.08
58,500	MABANEE CO SAKC	KWD	127,747.19	0.13	5,100	JUMBO SA	EUR	99,450.00	0.10
109,400	MOBILE TELECOMMUNICATIONS CO KSC	KWD	177,204.69	0.19	2,200	MOTOR OIL HELLAS CORINTH REFINERIES SA	EUR	52,096.00	0.05
299,572	NATIONAL BANK OF KUWAIT	KWD	948,919.25	1.00				<b>222,758.50</b>	<b>0.23</b>
			<b>2,046,479.05</b>	<b>2.16</b>	<b>Polonia</b>				
<b>Qatar</b>					8,600	CD PROJEKT SA	PLN	204,357.62	0.22
419,700	MASRAF AL RAYAN QSC	QAR	313,606.68	0.33				<b>204,357.62</b>	<b>0.22</b>
68,900	QATAR FUEL QSC	QAR	302,278.70	0.32	<b>Malasia</b>				
93,800	QATAR ISLAMIC BANK SAQ	QAR	421,719.27	0.44	127,600	GENTING BHD	MYR	124,171.41	0.13
171,864	QATAR NATIONAL BANK QPSC	QAR	698,376.54	0.74	14,900	PETRONAS DAGANGAN BHD	MYR	66,334.80	0.07
			<b>1,735,981.19</b>	<b>1.83</b>				<b>190,506.21</b>	<b>0.20</b>
<b>México</b>					<b>República Checa</b>				
360,900	AMERICA MOVIL SAB DE CV - B	MXN	349,549.90	0.38	900	KOMERCNI BANKA AS	CZK	27,505.65	0.03
18,400	COCA-COLA FEMSA SAB DE CV	MXN	135,845.44	0.14	37,000	MONETA MONEY BANK AS	CZK	137,112.97	0.13
121,897	FIBRA UNO ADMINISTRACION SA DE CV	MXN	156,775.78	0.17				<b>164,618.62</b>	<b>0.16</b>
1,600	GRUPO FINANCIERO BANORTE SAB DE CV - O	MXN	12,374.61	0.01	<b>Colombia</b>				
98,200	OPERADORA DE SITES MEXICANOS SAB DE CV	MXN	89,955.61	0.09	91,800	ECOPETROL SA	COP	44,430.11	0.05
145,000	WAL-MART DE MEXICO SAB DE CV	MXN	532,193.05	0.56				<b>44,430.11</b>	<b>0.05</b>
			<b>1,276,694.39</b>	<b>1.35</b>				<b>92,373,344.79</b>	<b>97.38</b>
<b>Chile</b>					<b>Obligaciones y otros instrumentos de deuda</b>				
3,306,800	BANCO DE CHILE	CLP	297,202.97	0.31	<b>India</b>				
7,353,000	BANCO SANTANDER CHILE	CLP	301,753.01	0.33	861,300	BRITANNIA INDUSTRIES LTD 5.500% 03/06/2024	INR	2,725.02	0.00
128,200	CENCOSUD SA	CLP	229,248.85	0.24				<b>2,725.02</b>	<b>0.00</b>
1,773,100	CIA SUD AMERICANA DE VAPORES SA	CLP	163,157.89	0.17				<b>2,725.02</b>	<b>0.00</b>
797,000	ENEL AMERICAS SA	CLP	97,147.79	0.10	<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>				
2,402,200	ENEL CHILE SA	CLP	121,262.46	0.13	<b>Acciones</b>				
			<b>1,209,772.97</b>	<b>1.28</b>	<b>Rusia</b>				
<b>Estados Unidos</b>					307,090	GAZPROM PJSC	RUB	0.36	0.00
19,281	YUM CHINA HOLDINGS INC	USD	1,124,969.02	1.19	8,811,600	INTER RAO UES PJSC	RUB	10.44	0.00
			<b>1,124,969.02</b>	<b>1.19</b>	43,000	LUKOIL PJSC	RUB	0.05	0.00
<b>Emiratos Árabes Unidos</b>					102,412	TATNEFT PJSC	RUB	0.12	0.00
360,200	ABU DHABI NATIONAL OIL CO FOR DISTRIBUTION PJSC	AED	377,353.54	0.40				<b>10.97</b>	<b>0.00</b>
172,322	DUBAI ISLAMIC BANK PJSC	AED	225,876.40	0.24				<b>10.97</b>	<b>0.00</b>
217,900	MULTIPLY GROUP PJSC	AED	176,941.90	0.19	<b>Total cartera de títulos</b>				
110,100	Q HOLDING PJSC	AED	70,088.94	0.07				<b>92,376,080.78</b>	<b>97.38</b>
			<b>850,260.78</b>	<b>0.90</b>					
<b>Turquía</b>									
7,800	FORD OTOMOTIV SANAYI AS	TRY	218,765.25	0.23					
85,744	KOC HOLDING AS	TRY	314,533.77	0.33					
			<b>533,299.02</b>	<b>0.56</b>					
<b>Bermudas</b>									
205,000	CHINA GAS HOLDINGS LTD	HKD	265,867.38	0.28					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Emerging Markets Equity Income

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>				
68,522,858.29 PLN	14,582,515.39 EUR	19/04/2023	14,582,515.39	32,267.89
717,525.22 EUR	3,389,970.15 PLN	19/04/2023	717,525.22	(5,498.90)
297,570,385.61 CZK	12,664,264.53 EUR	19/04/2023	12,664,264.53	(10,122.05)
650,299.98 EUR	15,617,292.91 CZK	19/04/2023	650,299.98	(13,823.39)
			<b>28,614,605.12</b>	<b>2,823.55</b>
<b>Total instrumentos financieros derivados</b>				<b>2,823.55</b>

## Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>92,376,080.78</b>	<b>97.38</b>
<b>Total instrumentos financieros derivados</b>	<b>2,823.55</b>	<b>0.00</b>
<b>Efectivo en bancos</b>	<b>701,234.74</b>	<b>0.74</b>
<b>Otros activos y pasivos</b>	<b>1,779,925.54</b>	<b>1.88</b>
<b>Total activos netos</b>	<b>94,860,064.61</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Euro Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	622,972,881.24	<b>Número de acciones</b>			
	30/09/2022	EUR	981,437,227.35				
	30/09/2021	EUR	1,243,629,109.61				
<b>Valor liquidativo por acción**</b>				Capitalisation O (EUR)	31/03/2023	2,372	
					30/09/2022	2,372	
					30/09/2021	2,452	
Capitalisation I (EUR)	31/03/2023	EUR	500.92	Capitalisation P (EUR)	31/03/2023	130,436	
	30/09/2022	EUR	491.22		30/09/2022	125,474	
	30/09/2021	EUR	623.78		30/09/2021	119,430	
Capitalisation N (EUR)	31/03/2023	EUR	477.24	Capitalisation V (EUR)	31/03/2023	110,855	
	30/09/2022	EUR	468.11		30/09/2022	939,138	
	30/09/2021	EUR	594.75		30/09/2021	1,533,085	
Capitalisation O (EUR)	31/03/2023	EUR	480.86	Capitalisation X (EUR)	31/03/2023	14,114	
	30/09/2022	EUR	471.39		30/09/2022	16,781	
	30/09/2021	EUR	598.02		30/09/2021	21,253	
Capitalisation P (EUR)	31/03/2023	EUR	463.76	Capitalisation Z (EUR)	31/03/2023	4,688	
	30/09/2022	EUR	455.66		30/09/2022	25,551	
	30/09/2021	EUR	580.68		30/09/2021	25,006	
Capitalisation V (EUR)	31/03/2023	EUR	128.73	Distribution O (EUR)	31/03/2023	769	
	30/09/2022	EUR	126.48		30/09/2022	982	
	30/09/2021	EUR	161.07		30/09/2021	1,279	
Capitalisation X (EUR)	31/03/2023	EUR	454.72	Distribution P (EUR)	31/03/2023	11,125	
	30/09/2022	EUR	446.95		30/09/2022	12,146	
	30/09/2021	EUR	570.14		30/09/2021	14,256	
Capitalisation Z (EUR)	31/03/2023	EUR	5,883.00	Distribution R (EUR)	31/03/2023	168,477	
	30/09/2022	EUR	5,740.04		30/09/2022	187,284	
	30/09/2021	EUR	7,262.75		30/09/2021	222,163	
Distribution O (EUR)	31/03/2023	EUR	1,039.66	<b>Dividendo</b>			
	30/09/2022	EUR	1,025.54				
	30/09/2021	EUR	1,301.01		Distribution O (EUR)	14/12/2022	EUR 6.63
Distribution P (EUR)	31/03/2023	EUR	1,022.24	Distribution P (EUR)	14/12/2022	EUR 2.05	
	30/09/2022	EUR	1,006.31	Distribution R (EUR)	14/12/2022	EUR 0.13	
	30/09/2021	EUR	1,282.40				
Distribution R (EUR)	31/03/2023	EUR	26.13	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	25.76		Capitalisation I (EUR)	31/03/2023	0.49%
	30/09/2021	EUR	32.73		Capitalisation N (EUR)	31/03/2023	0.55%
<b>Número de acciones</b>				Capitalisation O (EUR)	31/03/2023	0.40%	
	31/03/2023		986,128	Capitalisation P (EUR)	31/03/2023	0.85%	
	30/09/2022		1,280,542	Capitalisation V (EUR)	31/03/2023	0.78%	
Capitalisation I (EUR)	30/09/2021		1,122,162	Capitalisation X (EUR)	31/03/2023	0.95%	
	31/03/2023		5,298				
	30/09/2022		6,672				
Capitalisation N (EUR)	30/09/2021		8,334				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs Euro Bond

(Denominado en EUR)

### Estadísticas (continuación)

Capitalisation Z (EUR)	31/03/2023	0.13%
Distribution O (EUR)	31/03/2023	0.39%
Distribution P (EUR)	31/03/2023	0.85%
Distribution R (EUR)	31/03/2023	0.56%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	28.42%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Euro Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>583,126,441.55</b>
Organismos de inversión colectiva		31,847,475.84
Obligaciones y otros instrumentos de deuda		551,278,965.71
<b>Total instrumentos financieros derivados</b>	2	<b>2,567,935.50</b>
Swaps de tipos de interés		2,567,935.50
<b>Efectivo en bancos</b>		<b>23,175,519.65</b>
<b>Cuenta de depósito de garantía</b>		<b>13,466,595.28</b>
<b>Otros activos</b>	4, 12	<b>16,416,973.60</b>
<b>Total activos</b>		<b>638,753,465.58</b>
<b>Pasivos corrientes</b>	4, 12	<b>(13,019,804.54)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(2,760,779.80)</b>
Swaps de rendimiento total		(268,699.02)
Futuros		(2,492,080.78)
<b>Total pasivo</b>		<b>(15,780,584.34)</b>
<b>Activos netos al final del período</b>		<b>622,972,881.24</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					100,000	CREDIT MUTUEL ARKEA SA 25/10/2029 FRN EMTN	EUR	94,963.36	0.02
					200,000	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027 EMTN	EUR	194,255.11	0.03
					1,000,000	ELECTRICITE DE FRANCE SA 4.750% 12/10/2034 EMTN	EUR	1,009,602.94	0.16
					1,300,000	FCT CREDIT AGRICOLE HABITAT 2020 2020-1 A 27/07/2055 FRN	EUR	1,306,176.27	0.21
					600,000	FCT PULSE FRANCE 2022 2022-1 A 25/01/2035 FRN	EUR	602,210.86	0.10
					3,580,000	FRANCE GOVERNMENT BOND OAT ZCP 25/11/2029	EUR	3,008,484.72	0.48
					3,520,000	FRANCE GOVERNMENT BOND OAT 0.250% 25/11/2026	EUR	3,230,606.72	0.52
					8,600,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2029	EUR	7,563,759.43	1.22
					31,533,836	FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2072	EUR	12,491,318.71	2.02
					8,320,000	FRANCE GOVERNMENT BOND OAT 0.750% 25/05/2052	EUR	4,553,624.61	0.73
					1,110,000	FRANCE GOVERNMENT BOND OAT 0.750% 25/05/2053	EUR	590,694.71	0.09
					3,300,000	FRANCE GOVERNMENT BOND OAT 0.750% 25/11/2028	EUR	2,976,403.02	0.48
					7,230,000	FRANCE GOVERNMENT BOND OAT 1.000% 25/05/2027	EUR	6,764,991.20	1.09
					5,923,000	FRANCE GOVERNMENT BOND OAT 1.000% 25/11/2025	EUR	5,670,119.17	0.91
					2,080,000	FRANCE GOVERNMENT BOND OAT 1.250% 25/05/2034	EUR	1,746,132.46	0.28
					1,030,000	FRANCE GOVERNMENT BOND OAT 1.500% 25/05/2050	EUR	718,810.66	0.12
					2,660,000	FRANCE GOVERNMENT BOND OAT 1.750% 25/11/2024	EUR	2,613,316.92	0.42
					2,550,000	FRANCE GOVERNMENT BOND OAT 2.750% 25/10/2027	EUR	2,562,026.92	0.41
					3,700,000	FRANCE GOVERNMENT BOND OAT 3.500% 25/04/2026	EUR	3,788,111.50	0.61
					660,000	FRANCE GOVERNMENT BOND OAT 4.000% 25/04/2055	EUR	757,865.97	0.12
					1,470,000	FRANCE GOVERNMENT BOND OAT 4.000% 25/04/2060	EUR	1,708,829.15	0.27
					4,100,000	FRANCE GOVERNMENT BOND OAT 4.000% 25/10/2038	EUR	4,537,996.24	0.73
					1,000,000	FRANCE GOVERNMENT BOND OAT 4.500% 25/04/2041	EUR	1,180,298.02	0.19
					5,850,000	FRANCE GOVERNMENT BOND OAT 4.750% 25/04/2035	EUR	6,878,487.56	1.10
					1,050,000	FRANCE GOVERNMENT BOND OAT 6.000% 25/10/2025	EUR	1,133,541.36	0.18
					700,000	SINKGO AUTO LOANS 2022 2022-AL1 A 25/02/2027 FRN	EUR	701,646.54	0.11
					944,638	HARMONY FRENCH HOME LOANS FCT 2019-1 2019-1 27/11/2062 FRN	EUR	946,875.31	0.15
					448,146	HARMONY FRENCH HOME LOANS FCT 2020-2 2020-2 A 27/08/2061 FRN	EUR	448,250.02	0.07
					1,405,605	HARMONY FRENCH HOME LOANS FCT 2021-1 2021-1 A 27/05/2061 FRN	EUR	1,413,312.18	0.23
					256,711	HARMONY FRENCH HOME LOANS 2022-1 2022-1 A 27/05/2062 FRN	EUR	257,766.82	0.04
					1,000,000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031 EMTN	EUR	810,247.52	0.13
					400,000	IMERYS SA 1.500% 15/01/2027 EMTN	EUR	364,629.19	0.06
					500,000	MASTER CREDIT CARDS PASS COMPARTMENT FRANCE 2022-1 A 25/01/2038 FRN	EUR	502,307.56	0.08
					300,000	ORANGE SA FRN PERP EMTN	EUR	284,635.27	0.05
					300,000	ORANGE SA 0.625% 16/12/2033 EMTN	EUR	219,614.79	0.04
					400,000	PERNOD RICARD SA 0.500% 24/10/2027	EUR	352,773.62	0.06
					500,000	PERNOD RICARD SA 1.375% 07/04/2029	EUR	444,880.09	0.07
					400,000	PURPLE MASTER CREDIT CARDS SER 2023-1 CL - A 25/02/2025 FRN	EUR	400,108.46	0.06
					436,000	RCI BANQUE SA 4.750% 06/07/2027 EMTN	EUR	440,914.75	0.07
					500,000	REGION OF ILE DE FRANCE 0.500% 14/06/2025 EMTN	EUR	471,804.16	0.08
					600,000	SOCIETE GENERALE SA 06/12/2030 FRN EMTN	EUR	580,530.14	0.09
					300,000	SOCIETE GENERALE SA 0.875% 01/07/2026 EMTN	EUR	269,935.01	0.04
					300,000	SOCIETE GENERALE SA 4.250% 16/11/2032 EMTN	EUR	308,207.38	0.05
					500,000	SOCIETE GENERALE SFH SA 0.500% 02/06/2025 EMTN	EUR	470,386.66	0.08
					1,100,000	SOCIETE GENERALE SFH SA 0.500% 30/01/2025	EUR	1,043,736.20	0.17
					600,000	TOTALENERGIES SE FRN PERP	EUR	459,575.89	0.07
					978,000	TOTALENERGIES SE FRN PERP EMTN	EUR	924,966.23	0.15
								<b>115,857,279.05</b>	<b>18.60</b>
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Francia</b>									
300,000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 3.125% 04/01/2024 EMTN	EUR	299,291.72	0.05					
500,000	APRR SA 1.250% 06/01/2027 EMTN	EUR	463,473.56	0.07					
300,000	AUTONORIA DE 2023 2023-DE A 26/01/2043 FRN	EUR	298,890.77	0.05					
600,000	AXA BANK EUROPE SCF 0.750% 06/03/2029 EMTN	EUR	520,791.22	0.08					
1,300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.010% 11/05/2026 EMTN	EUR	1,159,696.80	0.19					
200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 19/07/2028	EUR	163,347.38	0.03					
500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 29/06/2028 EMTN	EUR	421,539.99	0.07					
300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 08/06/2026 EMTN	EUR	273,167.48	0.04					
600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 16/06/2032 FRN	EUR	576,150.11	0.09					
300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 06/11/2029 EMTN	EUR	273,569.68	0.04					
400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.125% 14/09/2027 EMTN	EUR	390,327.66	0.06					
500,000	BNP PARIBAS SA 04/06/2026 FRN	EUR	464,260.16	0.07					
300,000	BNP PARIBAS SA 13/04/2027 FRN EMTN	EUR	265,108.85	0.04					
800,000	BNP PARIBAS SA 15/01/2032 FRN EMTN	EUR	685,370.64	0.11					
900,000	BNP PARIBAS SA 19/02/2028 FRN EMTN	EUR	776,082.65	0.12					
600,000	BNP PARIBAS SA 3.625% 01/09/2029 EMTN	EUR	580,909.75	0.09					
584,254	BPCE HOME LOANS FCT 2018 2018-1 A 31/10/2053 FRN	EUR	584,059.37	0.09					
666,315	BPCE HOME LOANS FCT 2020 2020-1 A 31/10/2054 FRN	EUR	668,409.06	0.11					
200,000	BPCE SA 25/01/2035 FRN EMTN	EUR	196,090.19	0.03					
200,000	BPCE SA 4.500% 13/01/2033	EUR	200,629.89	0.03					
500,000	BPCE SFH SA 0.010% 08/11/2026 EMTN	EUR	445,517.90	0.07					
300,000	BPCE SFH SA 0.010% 21/01/2027	EUR	265,317.87	0.04					
500,000	BPCE SFH SA 0.375% 18/03/2041	EUR	301,099.01	0.05					
500,000	BPCE SFH SA 0.625% 29/05/2031	EUR	407,216.54	0.07					
1,500,000	BPCE SFH SA 1.750% 27/06/2024 EMTN	EUR	1,470,084.09	0.24					
300,000	BPIFRANCE SACA 0.500% 25/05/2025 EMTN	EUR	283,520.13	0.05					
400,000	BUMPER FR 2022-3 - 2022-FR1 A 27/04/2032 FRN	EUR	400,663.74	0.06					
3,500,000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE ZCP 25/11/2030	EUR	2,790,413.75	0.45					
700,000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 0.010% 08/10/2029	EUR	571,547.75	0.09					
1,000,000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 0.010% 27/11/2026	EUR	891,677.18	0.14					
600,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.250% 11/05/2032 EMTN	EUR	505,995.01	0.08					
400,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.500% 28/06/2038	EUR	311,511.99	0.05					
1,500,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 5.375% 08/07/2024 EMTN	EUR	1,533,973.08	0.25					
800,000	CIE DE FINANCEMENT FONCIER SA 0.375% 11/12/2024	EUR	760,498.83	0.12					
1,000,000	CIE DE FINANCEMENT FONCIER SA 0.875% 11/09/2028	EUR	884,493.08	0.14					
300,000	CIE DE FINANCEMENT FONCIER SA 2.000% 07/05/2024 EMTN	EUR	295,406.91	0.05					
100,000	CIE DE FINANCEMENT FONCIER SA 3.875% 25/04/2055 EMTN	EUR	115,186.78	0.02					
400,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.500% 03/04/2025 EMTN	EUR	377,793.42	0.06					
1,000,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.500% 19/02/2026 EMTN	EUR	923,874.01	0.15					
1,200,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.875% 11/08/2028 EMTN	EUR	1,062,935.02	0.17					
400,000	CREDIT AGRICOLE SA 05/06/2030 FRN EMTN	EUR	371,973.02	0.06					
200,000	CREDIT AGRICOLE SA 22/04/2026 FRN EMTN	EUR	187,877.76	0.03					
1,100,000	CREDIT MUTUEL - HOME LOAN SFH SA 0.625% 02/02/2026 EMTN	EUR	1,019,917.14	0.16					
500,000	CREDIT MUTUEL - HOME LOAN SFH SA 1.000% 30/01/2029 EMTN	EUR	441,601.22	0.07					
200,000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027 EMTN	EUR	176,285.51	0.03					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Alemania</b>					3,650,000	ITALY BUONI POLIENNALI DEL TESORO 1.800% 01/03/2041	EUR	2,517,965.02	0.40
200,000	ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	175,712.56	0.03	3,640,000	ITALY BUONI POLIENNALI DEL TESORO 2.000% 01/12/2025	EUR	3,517,593.53	0.56
24,910,000	BUNDESREPUBLIK DEUTSCHLAND	EUR	21,206,661.69	3.41	3,890,000	ITALY BUONI POLIENNALI DEL TESORO 2.050% 01/08/2027	EUR	3,672,934.03	0.59
20,400,000	BUNDESREPUBLIK DEUTSCHLAND	EUR	16,976,581.34	2.74	4,160,000	ITALY BUONI POLIENNALI DEL TESORO 2.200% 01/06/2027	EUR	3,963,177.80	0.64
15,336,529	BUNDESREPUBLIK DEUTSCHLAND	EUR	14,155,804.14	2.27	2,760,000	ITALY BUONI POLIENNALI DEL TESORO 2.450% 01/09/2033	EUR	2,380,482.09	0.38
5,030,000	BUNDESANLEIHE 0.250% 15/02/2027	EUR	4,477,159.79	0.72	8,083,000	ITALY BUONI POLIENNALI DEL TESORO 2.500% 01/12/2024	EUR	7,997,201.30	1.28
6,221,000	BUNDESANLEIHE 0.250% 15/02/2029	EUR	7,373,654.50	1.18	1,777,000	ITALY BUONI POLIENNALI DEL TESORO 2.700% 01/03/2047	EUR	1,358,339.28	0.22
500,000	BUNDESANLEIHE 4.000% 04/01/2037	EUR	507,847.73	0.08	920,000	ITALY BUONI POLIENNALI DEL TESORO 2.800% 01/03/2067	EUR	644,917.45	0.10
400,000	COVESTRO AG 4.750% 15/11/2028 EMTN	EUR	398,319.99	0.06	3,180,000	ITALY BUONI POLIENNALI DEL TESORO 3.850% 01/09/2049	EUR	2,922,248.85	0.47
400,000	DEUTSCHE BAHN FINANCE GMBH 2.500% 12/09/2023 EMTN	EUR	399,303.81	0.06	3,300,000	ITALY BUONI POLIENNALI DEL TESORO 4.000% 01/02/2037	EUR	3,225,979.12	0.52
222,000	DEUTSCHE BAHN FINANCE GMBH 3.000% 08/03/2024 EMTN	EUR	208,252.98	0.03	10,042,000	ITALY BUONI POLIENNALI DEL TESORO 4.500% 01/03/2024	EUR	10,155,791.73	1.63
300,000	DEUTSCHE BANK AG 17/02/2032 FRN EMTN	EUR	221,257.08	0.04	2,020,000	ITALY BUONI POLIENNALI DEL TESORO 4.750% 01/09/2044	EUR	2,121,122.17	0.34
500,000	DEUTSCHE TELEKOM AG 1.750% 25/03/2031 EMTN	EUR	445,235.80	0.07	2,290,000	ITALY BUONI POLIENNALI DEL TESORO 5.000% 01/08/2039	EUR	2,463,051.93	0.40
300,000	HANNOVER RUECK SE 09/10/2039 FRN	EUR	231,774.19	0.04	2,590,000	ITALY BUONI POLIENNALI DEL TESORO 5.000% 01/09/2040	EUR	2,794,586.82	0.45
600,000	HANNOVER RUECK SE 26/08/2043 FRN	EUR	614,007.84	0.10	400,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 12/08/2024 EMTN	EUR	386,638.52	0.06
1,500,000	ING-DIBA AG 0.625% 25/02/2029 EMTN	EUR	1,303,757.84	0.21	206,000	UNICREDIT SPA 05/07/2029 FRN EMTN	EUR	170,863.72	0.03
500,000	LAND BADEN-WUERTTEMBERG 0.625% 09/02/2027	EUR	457,075.43	0.07	200,000	UNICREDIT SPA 0.850% 19/01/2031 EMTN	EUR	149,462.35	0.02
165,000	LANXESS AG 1.000% 07/10/2026 EMTN	EUR	152,709.93	0.02	<b>73,354,696.61 11.77</b>				
200,000	LEG IMMOBILIEN SE 0.875% 17/01/2029 EMTN	EUR	156,484.38	0.03	<b>España</b>				
1,000,000	MERCK KGAA 12/12/2074 FRN	EUR	978,953.17	0.16	500,000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 2.146% 30/04/2027	EUR	480,356.77	0.08
300,000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049 FRN	EUR	271,301.10	0.04	100,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 16/01/2030 FRN GMTN	EUR	91,759.66	0.01
250,000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.875% 15/03/2024 EMTN	EUR	246,847.52	0.04	300,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 24/03/2027 FRN GMTN	EUR	269,018.54	0.04
955,000	SYMRISE AG 1.250% 29/11/2025	EUR	894,614.10	0.14	600,000	BANCO DE SABADELL SA 1.625% 07/03/2024 EMTN	EUR	586,690.46	0.09
108,000	SYMRISE AG 1.375% 01/07/2027	EUR	97,168.02	0.02	300,000	BANCO SANTANDER SA 0.200% 11/02/2028 EMTN	EUR	252,440.06	0.04
100,000	TALANX AG 05/12/2047 FRN EMTN	EUR	86,424.46	0.01	400,000	BANCO SANTANDER SA 26/01/2025 FRN EMTN	EUR	387,871.93	0.06
500,000	UNICREDIT BANK AG 0.625% 20/11/2025 EMTN	EUR	466,840.56	0.07	400,000	CAIXABANK SA 0.375% 03/02/2025 EMTN	EUR	376,880.06	0.06
600,000	VANTAGE TOWERS AG 0.375% 31/03/2027 FRN EMTN	EUR	600,000.00	0.10	200,000	CAIXABANK SA 0.750% 09/07/2026 FRN EMTN	EUR	181,577.70	0.03
1,600,000	VOLKSWAGEN BANK GMBH 1.250% 10/06/2024 EMTN	EUR	1,552,666.00	0.25	800,000	CAIXABANK SA 10/07/2026 FRN EMTN	EUR	745,977.24	0.12
1,000,000	VOLKSWAGEN BANK GMBH 1.875% 31/01/2024 EMTN	EUR	983,937.23	0.16	400,000	CAIXABANK SA 13/04/2026 FRN GMTN	EUR	378,229.85	0.06
434,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027 EMTN	EUR	374,522.24	0.06	200,000	CAIXABANK SA 14/11/2030 FRN EMTN	EUR	206,924.44	0.03
101,000	VOLKSWAGEN FINANCIAL SERVICES AG 2.250% 16/10/2026 EMTN	EUR	96,548.82	0.02	300,000	CAIXABANK SA 18/06/2031 FRN EMTN	EUR	262,776.12	0.04
150,000	VOLKSWAGEN LEASING GMBH ZCP 19/07/2024 EMTN	EUR	143,143.74	0.02	200,000	CAIXABANK SA 23/02/2033 FRN EMTN	EUR	203,593.23	0.03
763,000	VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029 EMTN	EUR	612,325.89	0.10	600,000	CAIXABANK SA 3.750% 07/09/2029 EMTN	EUR	598,100.48	0.10
600,000	VONOVIA SE 0.250% 01/09/2028 EMTN	EUR	457,299.20	0.07	350,000	CAIXABANK SA 4.125% 24/03/2036	EUR	367,805.74	0.06
200,000	VONOVIA SE 0.625% 14/12/2029 EMTN	EUR	146,106.62	0.02	600,000	CEDULAS TDA 6 FONDO DE TITULIZACION DE ACTIVOS 3.875% 23/05/2025	EUR	602,295.34	0.10
100,000	VONOVIA SE 1.625% 01/09/2051 EMTN	EUR	45,888.85	0.01	261,387	DRIVER ESPANA SIX FT -6 A 25/09/2030 FRN	EUR	261,517.10	0.04
830,000	VONOVIA SE 5.000% 23/11/2030 EMTN	EUR	824,546.00	0.13	268,059	FT RMBS PRADO X -10 A 16/03/2055 FRN	EUR	268,058.21	0.04
<b>78,340,734.54 12.58</b>					900,000	IBERDROLA FINANZAS SA FRN PERP EMTN	EUR	869,585.78	0.14
<b>Italia</b>					639,862	SABADELL CONSUMO 1 FDT -2 B 24/12/2034 FRN	EUR	646,117.30	0.10
500,000	CREDIT AGRICOLE ITALIA SPA 0.625% 13/01/2026 EMTN	EUR	462,344.92	0.07	200,000	SANTANDER CONSUMER FINANCE SA 0.500% 14/11/2026 EMTN	EUR	177,586.68	0.03
200,000	CREDIT AGRICOLE ITALIA SPA 1.000% 30/09/2031 EMTN	EUR	164,315.11	0.03	4,060,000	SPAIN GOVERNMENT BOND 0.100% 30/04/2031	EUR	3,197,574.15	0.51
1,200,000	ENEL SPA FRN PERP	EUR	1,141,439.75	0.18	8,600,000	SPAIN GOVERNMENT BOND 1.450% 30/04/2029	EUR	7,877,756.69	1.27
250,000	INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	212,825.12	0.03	1,100,000	SPAIN GOVERNMENT BOND 1.450% 31/10/2027	EUR	1,031,745.53	0.17
300,000	INTESA SANPAOLO SPA 1.375% 18/01/2024 EMTN	EUR	294,650.08	0.05	3,545,000	SPAIN GOVERNMENT BOND 1.850% 30/07/2035	EUR	2,982,926.46	0.48
200,000	INTESA SANPAOLO SPA 1.750% 04/07/2029 EMTN	EUR	171,491.01	0.03	8,832,000	SPAIN GOVERNMENT BOND 1.950% 30/04/2026	EUR	8,600,412.60	1.39
300,000	INTESA SANPAOLO SPA 5.625% 08/03/2033 EMTN	EUR	293,984.70	0.05	2,120,000	SPAIN GOVERNMENT BOND 2.150% 31/10/2025	EUR	2,087,526.52	0.34
5,860,000	ITALY BUONI POLIENNALI DEL TESORO 0.450% 15/02/2029	EUR	4,878,744.35	0.78	2,550,000	SPAIN GOVERNMENT BOND 2.350% 30/07/2033	EUR	2,337,831.69	0.38
6,270,000	ITALY BUONI POLIENNALI DEL TESORO 0.500% 15/07/2028	EUR	5,347,413.58	0.86	2,380,000	SPAIN GOVERNMENT BOND 2.750% 31/10/2024	EUR	2,374,358.21	0.38
6,450,000	ITALY BUONI POLIENNALI DEL TESORO 0.950% 01/06/2032	EUR	4,979,240.88	0.80	3,073,000	SPAIN GOVERNMENT BOND 2.900% 31/10/2046	EUR	2,691,682.28	0.43
5,355,000	ITALY BUONI POLIENNALI DEL TESORO 1.250% 01/12/2026	EUR	4,965,891.40	0.80	1,248,000	SPAIN GOVERNMENT BOND 3.450% 30/07/2066	EUR	1,148,620.62	0.18
					6,400,000	SPAIN GOVERNMENT BOND 4.650% 30/07/2025	EUR	6,657,758.34	1.07
					3,581,000	SPAIN GOVERNMENT BOND 4.700% 30/07/2041	EUR	4,058,987.01	0.65
					4,776,000	SPAIN GOVERNMENT BOND 4.800% 31/01/2024	EUR	4,844,381.72	0.78

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
1,452,000	SPAIN GOVERNMENT BOND 5.150% 31/10/2044	EUR	1,759,169.42	0.28	500,000	ING GROEP NV 26/05/2031 FRN EMTN	EUR	457,542.78	0.07
6,051,000	SPAIN GOVERNMENT BOND 5.750% 30/07/2032	EUR	7,290,901.64	1.17	370,000	KONINKLIJKE DSM NV 0.625% 23/06/2032 EMTN	EUR	293,295.81	0.05
			<b>67,156,795.57</b>	<b>10.78</b>	1,000,000	NATURGY FINANCE BV 1.375% 19/01/2027 EMTN	EUR	920,065.71	0.15
	<b>Países Bajos</b>				200,000	NEDERLANDSE WATERSCHAPSBANK NV 0.500% 29/04/2030 EMTN	EUR	168,232.97	0.03
700,000	ABN AMRO BANK NV 1.125% 23/04/2039	EUR	513,161.99	0.08	200,000	NEDERLANDSE WATERSCHAPSBANK NV 1.250% 27/05/2036 EMTN	EUR	158,247.13	0.03
500,000	AGCO INTERNATIONAL HOLDINGS BV 0.800% 06/10/2028	EUR	413,094.19	0.07	2,610,000	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2029	EUR	2,256,826.81	0.35
110,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029 EMTN	EUR	85,008.57	0.01	2,207,000	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2030	EUR	1,836,372.09	0.28
800,000	ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA 1.125% 17/09/2025	EUR	751,102.63	0.12	800,000	NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2025	EUR	758,102.26	0.12
1,130,000	ATRAIUS FINANCE BV 23/09/2044 FRN	EUR	1,099,636.43	0.18	2,338,000	NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2026	EUR	2,187,373.93	0.34
130,000	BRENNTAG FINANCE BV 1.125% 27/09/2025	EUR	122,942.22	0.02	2,234,511	NETHERLANDS GOVERNMENT BOND 2.500% 15/01/2033	EUR	2,213,066.93	0.35
729,485	BUMPER NL 2020-1 BV -2020-NL1 A 24/06/2031 FRN	EUR	732,110.96	0.12	1,264,000	NETHERLANDS GOVERNMENT BOND 2.750% 15/01/2047	EUR	1,287,977.45	0.21
439,130	CANDIDE FINANCING 2021-1 BV 2021-1 A 20/11/2060 FRN	EUR	443,735.62	0.07	1,232,000	NETHERLANDS GOVERNMENT BOND 3.750% 15/01/2042	EUR	1,412,733.00	0.23
800,000	COOPERATIEVE RABOBANK UA 0.125% 01/12/2031 EMTN	EUR	620,655.58	0.10	1,904,000	NETHERLANDS GOVERNMENT BOND 4.000% 15/01/2037	EUR	2,176,883.41	0.35
700,000	COOPERATIEVE RABOBANK UA 0.875% 01/02/2029	EUR	618,184.62	0.10	200,000	NIBC BANK NV 0.875% 08/07/2025 EMTN	EUR	183,372.81	0.03
200,000	CTP NV 0.625% 27/11/2023 EMTN	EUR	193,538.20	0.03	400,000	NIBC BANK NV 1.000% 11/09/2028 EMTN	EUR	355,711.58	0.06
465,000	CTP NV 0.750% 18/02/2027 EMTN	EUR	360,516.66	0.06	700,000	REPSOL INTERNATIONAL FINANCE BV 0.250% 02/08/2027 EMTN	EUR	612,196.20	0.10
317,000	CTP NV 0.875% 20/01/2026 EMTN	EUR	264,397.34	0.04	800,000	RWE AG 5.750% 14/02/2033 EMTN	EUR	915,069.50	0.15
431,000	DANFOSS FINANCE I BV 0.375% 28/10/2028 EMTN	EUR	359,652.22	0.06	1,001,887	SAECURE 16 BV -16 A 30/10/2091 FRN	EUR	1,001,780.35	0.16
299,000	DANFOSS FINANCE II BV 0.750% 28/04/2031 EMTN	EUR	231,132.75	0.04	255,000	SAGAX EURO MTN NL BV 1.625% 24/02/2026 EMTN	EUR	223,012.12	0.04
400,000	DE VOLKSBANK NV 0.375% 16/09/2041 EMTN	EUR	236,511.60	0.04	1,350,650	SILVER ARROW ATHLON NL 2021-1 BV 2021-1 A 26/04/2031 FRN	EUR	1,352,003.87	0.22
400,000	DE VOLKSBANK NV 0.500% 30/01/2026 EMTN	EUR	369,884.63	0.06	610,000	STELLANTIS NV 4.500% 07/07/2028	EUR	626,177.92	0.10
200,000	DE VOLKSBANK NV 0.750% 24/10/2031 EMTN	EUR	164,431.08	0.03	1,300,000	STORM 2019-1 BV 2019-1 A 22/03/2066 FRN	EUR	1,302,838.81	0.21
300,000	DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	273,330.61	0.04	685,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	744,741.67	0.12
394,509	DELFT 2020 BV 2020-1 A 17/10/2042 FRN	EUR	394,361.81	0.06	170,000	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.500% 13/01/2028 EMTN	EUR	169,157.96	0.03
500,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.500% 03/04/2028 EMTN	EUR	456,822.77	0.07	758,875	TULIP MORTGAGE FUNDING 2019-1 BV 2019-1 A 18/10/2056 FRN	EUR	757,864.04	0.12
531,000	DIAGEO CAPITAL BV 1.875% 08/06/2034	EUR	448,650.09	0.07	300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	270,742.08	0.04
180,000	DIGITAL DUTCH FINCO BV 1.500% 15/03/2030	EUR	140,378.21	0.02	400,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	354,000.00	0.06
444,000	DOMI 2023-1 BV 2023-1 A 15/02/2028 FRN	EUR	444,083.45	0.07	100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.250% 29/03/2029 EMTN	EUR	100,267.26	0.02
581,039	DUTCH PROPERTY FINANCE 2022-CMBS1 BV 2022-CMBS A 28/04/2050 FRN	EUR	573,900.23	0.09	700,000	VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	515,249.23	0.08
468,105	DUTCH PROPERTY FINANCE 2022-2 BV 2022-2 A 28/03/2057 FRN	EUR	466,721.65	0.07	100,000	VONOVIA FINANCE BV 1.125% 14/09/2034 EMTN	EUR	60,407.70	0.01
347,000	DUTCH PROPERTY FINANCE 2023-1 BV 2023-1 A 28/01/2028 FRN	EUR	344,112.54	0.06				<b>49,741,123.30</b>	<b>7.98</b>
1,000,000	EDP FINANCE BV 3.875% 11/03/2030	EUR	1,000,294.82	0.16		<b>Irlanda</b>			
1,000,000	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	910,465.02	0.15	1,198,497	ACCUNIA EUROPEAN CLO III DAC- 3X A 20/01/2031 FRN	EUR	1,166,067.97	0.19
1,255,000	ENEL FINANCE INTERNATIONAL NV 0.500% 17/06/2030 EMTN	EUR	984,921.70	0.16	240,000	AIB GROUP PLC 04/04/2028 FRN EMTN	EUR	217,796.81	0.03
500,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036 EMTN	EUR	329,616.71	0.05	400,000	AIB GROUP PLC 1.250% 28/05/2024 EMTN	EUR	387,543.91	0.06
450,411	GREEN APPLE 2017-I NHG 2017-1 A 17/03/2056 FRN	EUR	450,214.26	0.07	200,000	AIB GROUP PLC 17/11/2027 FRN EMTN	EUR	173,630.24	0.03
713,558	GREEN APPLE 2018-1 NHG BV 2018-1 A 17/01/2057 FRN	EUR	713,229.93	0.11	650,000	ATLAS COPCO FINANCE DAC 0.750% 08/02/2032 EMTN	EUR	512,700.17	0.08
1,483,650	GREEN APPLE 2021-I BV 2021-1 A 17/01/2060 FRN	EUR	1,502,819.56	0.24	128,000	BANK OF IRELAND GROUP PLC 08/07/2024 FRN EMTN	EUR	126,871.28	0.02
1,100,000	GREEN STORM 2018 BV 2018-GRN A 22/05/2065 FRN	EUR	1,100,451.85	0.18	266,000	BANK OF IRELAND GROUP PLC 10/05/2027 FRN EMTN	EUR	234,357.52	0.04
600,000	GREEN STORM 2021 BV 2021-GRN A 22/02/2068 FRN	EUR	605,207.65	0.10	1,060,174	BLACKROCK EUROPEAN CLO I DAC 15/03/2031 FRN	EUR	1,035,676.79	0.17
500,000	GREEN STORM 2023 BV 2023-GRN A 22/02/2028 FRN	EUR	500,481.94	0.08	161,187	CITIZEN IRISH AUTO RECEIVABLES TRUST 2020-1 A 15/12/2029 FRN	EUR	161,425.64	0.03
287,000	HEIMSTADEN BOSTAD TREASURY BV 0.750% 06/09/2029 EMTN	EUR	188,440.56	0.03	1,097,473	CONTEGO CLO IV DAC -4X ARE 23/01/2030 FRN	EUR	1,069,012.48	0.17
126,000	HEIMSTADEN BOSTAD TREASURY BV 1.000% 13/04/2028 EMTN	EUR	93,519.24	0.02	1,015,000	CVC CORDATUS LOAN FUND III DAC -3X A1R1 15/08/2032 FRN	EUR	987,570.34	0.16
469,000	HEIMSTADEN BOSTAD TREASURY BV 1.625% 13/10/2031 EMTN	EUR	296,756.36	0.05	617,707	DILOSK RMBS NO 5 DAC -5 A 20/12/2060 FRN	EUR	615,189.94	0.10
1,015,894	HILL FL 2022-1 BV 2022-1FL A 18/05/2030 FRN	EUR	1,017,159.33	0.16	610,557	FINANCE IRELAND RMBS NO 2 DAC -2 A 24/09/2060 FRN	EUR	611,035.60	0.10
1,700,000	ING BANK NV 0.125% 08/12/2031 EMTN	EUR	1,319,933.70	0.21	744,598	FINANCE IRELAND RMBS NO 3 DAC -3 A 24/06/2061 FRN	EUR	744,492.54	0.12
500,000	ING BANK NV 0.750% 18/02/2029 EMTN	EUR	437,354.66	0.07	620,764	FINGAL SECURITIES RMBS DAC -1 A 28/07/2055 FRN	EUR	620,481.61	0.10
200,000	ING GROEP NV 11/04/2028 FRN EMTN	EUR	199,874.73	0.03	400,000	FORTUNA CONSUMER LOAN ABS 2023-1 DAC 2023-1 A 18/09/2032 FRN	EUR	400,006.26	0.06
400,000	ING GROEP NV 14/11/2027 FRN	EUR	406,800.45	0.07	1,250,634	GLENBEIGH 2 ISSUER DAC -1X A 24/03/2046 FRN	EUR	1,239,234.40	0.20
300,000	ING GROEP NV 15/02/2029 FRN EMTN	EUR	292,634.49	0.05	800,000	HAYFIN EMERALD CLO X DAC -10X A 15/04/2035 FRN	EUR	787,068.88	0.13
500,000	ING GROEP NV 18/02/2029 FRN	EUR	407,764.18	0.07	1,988,379	IRELAND GOVERNMENT BOND 1.300% 15/05/2033	EUR	1,731,329.89	0.28
200,000	ING GROEP NV 24/08/2033 FRN	EUR	189,810.13	0.03					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
880,000	IRELAND GOVERNMENT BOND 1.500% 15/05/2050	EUR	616,369.86	0.10	147,000	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 0.600% 16/06/2028 EMTN	EUR	122,068.04	0.02
154,000	IRELAND GOVERNMENT BOND 2.000% 18/02/2045	EUR	125,843.63	0.02	675,000	INTERNATIONAL BUSINESS MACHINES CORP 0.300% 11/02/2028	EUR	578,673.11	0.09
3,365,000	IRELAND GOVERNMENT BOND 2.400% 15/05/2030	EUR	3,325,394.66	0.52	580,000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	526,287.21	0.08
416,118	KANAAL CMBS FINANCE 2019 DAC 2019-1 A 22/08/2028 FRN	EUR	408,655.83	0.07	2,300,000	JPMORGAN CHASE & CO 11/03/2027 FRN EMTN	EUR	2,115,561.76	0.33
800,000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 2.375% 10/09/2025	EUR	786,144.43	0.13	300,000	JPMORGAN CHASE & CO 24/02/2028 FRN EMTN	EUR	260,001.35	0.04
358,197	LT AUTORAHOITUS II DAC -2 A 18/06/2031 FRN	EUR	358,867.43	0.06	980,000	LINDE INC/CT 1.625% 01/12/2025	EUR	939,061.54	0.15
447,426	LT AUTORAHOITUS III DAC-3 A 17/12/2032 FRN	EUR	449,880.87	0.07	700,000	MASSMUTUAL GLOBAL FUNDING II 3.750% 19/01/2030	EUR	695,260.87	0.11
579,483	MULCAIR SECURITIES DAC-3 A 24/04/2065 FRN	EUR	574,440.90	0.09	400,000	MORGAN STANLEY 23/10/2026 FRN EMTN	EUR	374,724.46	0.06
213,243	ORANJE EUROPEAN LOAN CONDUIT NO 32 DAC -32 A 22/11/2028 FRN	EUR	209,462.64	0.03	287,000	MORGAN STANLEY 29/04/2033 FRN GMTN	EUR	218,608.43	0.04
800,000	PEPPER IBERIA UNSECURED 2022 DAC 2022-1 A 10/11/2032 FRN	EUR	797,494.35	0.13	1,200,000	MORGAN STANLEY 29/10/2027 FRN	EUR	1,048,387.02	0.17
737,420	PRIMROSE RESIDENTIAL 2021-1 DAC 2021-1 A 24/03/2061 FRN	EUR	730,204.78	0.12	125,000	NASDAQ INC 0.875% 13/02/2030	EUR	100,939.73	0.02
440,000	SHAMROCK RESIDENTIAL 2023-1 DAC 2023-1X A 24/07/2025 FRN	EUR	433,977.68	0.07	2,010,000	PARKER-HANNIFIN CORP 1.125% 01/03/2025	EUR	1,903,201.44	0.31
248,000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	239,629.81	0.04	265,000	PEPSICO INC 0.875% 16/10/2039	EUR	176,733.51	0.03
100,000	SMURFIT KAPPA TREASURY ULC 1.500% 15/09/2027	EUR	90,086.96	0.01	520,000	THERMO FISHER SCIENTIFIC INC 3.650% 21/11/2034	EUR	517,027.81	0.08
533,999	TAURUS 2019-1 FR DAC 2019-1FR A 02/02/2031 FRN	EUR	523,343.98	0.08	1,379,000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	1,132,573.09	0.18
128,619	TAURUS 2019-4 FIN DAC 2019-FIN4 A 18/11/2031 FRN	EUR	124,840.27	0.02	283,000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	205,040.35	0.03
310,691	TAURUS 2020-1 NL DAC 2020-NL1X A 20/02/2030 FRN	EUR	302,737.88	0.05	200,000	VERIZON COMMUNICATIONS INC 1.250% 08/04/2030	EUR	170,700.72	0.03
898,606	VOYA EURO CLO I DAC 1X A 15/10/2030 FRN	EUR	878,397.32	0.14				<b>19,145,284.53</b>	<b>3.07</b>
			<b>23,797,265.55</b>	<b>3.82</b>		<b>Austria</b>			
	<b>Bélgica</b>				2,540,000	AUSTRIA GOVERNMENT BOND ZCP 20/02/2031	EUR	2,033,053.62	0.33
900,000	ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036 EMTN	EUR	804,634.93	0.13	1,000,000	AUSTRIA GOVERNMENT BOND 1.500% 20/02/2047	EUR	744,324.31	0.12
1,719,000	BELGIUM GOVERNMENT BOND 0.800% 22/06/2025	EUR	1,649,505.14	0.26	1,080,000	AUSTRIA GOVERNMENT BOND 2.400% 23/05/2034	EUR	1,021,676.82	0.16
500,000	BELGIUM GOVERNMENT BOND 1.000% 22/06/2026	EUR	474,669.20	0.08	880,000	AUSTRIA GOVERNMENT BOND 3.150% 20/06/2044	EUR	901,435.15	0.14
475,000	BELGIUM GOVERNMENT BOND 2.150% 22/06/2066	EUR	359,542.33	0.06	2,008,000	AUSTRIA GOVERNMENT BOND 4.150% 15/03/2037	EUR	2,248,179.89	0.36
2,100,000	BELGIUM GOVERNMENT BOND 3.750% 22/06/2045	EUR	2,243,347.68	0.36	3,845,000	AUSTRIA GOVERNMENT BOND 6.250% 15/07/2027	EUR	4,385,902.76	0.71
3,902,000	BELGIUM GOVERNMENT BOND 4.000% 28/03/2032	EUR	4,243,464.14	0.68	900,000	AUSTRIA GOVERNMENT INTERNATIONAL BOND 6.500% 10/01/2024	DEM	470,028.87	0.08
1,402,000	BELGIUM GOVERNMENT BOND 4.500% 28/03/2026	EUR	1,474,856.58	0.24	900,000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 2.000% 25/08/2032 EMTN	EUR	803,620.07	0.13
4,700,000	BELGIUM GOVERNMENT BOND 5.000% 28/03/2035	EUR	5,586,371.83	0.89	400,000	ERSTE GROUP BANK AG 0.100% 15/01/2030	EUR	324,677.55	0.05
2,711,428	BELGIUM GOVERNMENT BOND 5.500% 28/03/2028	EUR	3,071,133.93	0.49	1,100,000	ERSTE GROUP BANK AG 0.250% 26/06/2024	EUR	1,057,478.20	0.17
400,000	BNP PARIBAS FORTIS SA 0.500% 23/09/2024 EMTN	EUR	382,866.10	0.06	600,000	ERSTE GROUP BANK AG 0.375% 16/04/2024 EMTN	EUR	579,896.70	0.09
805,967	BUMPER BE NV/SA 2021-BE1 A 23/10/2031 FRN	EUR	806,418.57	0.13	200,000	ERSTE GROUP BANK AG 07/06/2033 FRN EMTN	EUR	182,840.30	0.03
500,000	KBC GROUP NV 01/03/2027 FRN EMTN	EUR	447,782.07	0.07	700,000	ERSTE GROUP BANK AG 10/06/2030 FRN EMTN	EUR	628,224.83	0.10
400,000	KBC GROUP NV 07/12/2031 FRN EMTN	EUR	343,954.34	0.06	600,000	ERSTE GROUP BANK AG 1.500% 07/04/2026 EMTN	EUR	564,412.33	0.09
300,000	KBC GROUP NV 18/09/2029 FRN EMTN	EUR	285,470.14	0.05	600,000	ERSTE GROUP BANK AG 16/11/2028 FRN EMTN	EUR	509,696.45	0.08
200,000	KBC GROUP NV 23/11/2027 FRN EMTN	EUR	200,150.42	0.03	200,000	RAIFFEISEN BANK INTERNATIONAL AG 0.250%	EUR	183,797.34	0.03
500,000	MINISTERIES VAN DE VLAAMSE GEMEENSCHAP 1.341% 12/06/2025 EMTN	EUR	482,889.35	0.08	100,000	RAIFFEISEN BANK INTERNATIONAL AG 0.375%	EUR	85,204.16	0.01
200,000	MINISTERIES VAN DE VLAAMSE GEMEENSCHAP 1.875% 02/06/2042 EMTN	EUR	154,138.65	0.02	400,000	UNICREDIT BANK AUSTRIA AG 0.625% 20/03/2029 EMTN	EUR	344,254.73	0.06
			<b>23,011,195.40</b>	<b>3.69</b>		<b>Luxemburgo</b>		<b>17,068,704.08</b>	<b>2.74</b>
228,000	AMERICAN TOWER CORP 0.450% 15/01/2027	EUR	199,088.01	0.03	100,000	AROUNDTOWN SA 1.625% 31/01/2028 EMTN	EUR	65,738.65	0.01
2,620,000	AT&T INC 1.600% 19/05/2028	EUR	2,362,615.08	0.37	500,000	BAVARIAN SKY SA - COMPARTMENT GERMAN AUTO LEASES 7 7 A 20/07/2025 FRN	EUR	500,499.68	0.08
415,000	AT&T INC 3.150% 04/09/2036	EUR	367,134.58	0.06	500,000	BUMPER DE SA/LUXEMBOURG SER 2023-DE1 A 23/06/2026 FRN	EUR	500,043.38	0.08
400,000	BANK OF AMERICA CORP 07/02/2025 FRN EMTN	EUR	391,260.18	0.06	404,040	CARTESIAN RESIDENTIAL MORTGAGES BLUE SA BLUE A 18/07/2044 FRN	EUR	403,664.27	0.06
1,161,000	CELANESE US HOLDINGS LLC 1.250% 11/02/2025	EUR	1,097,956.23	0.18	673,465	CARTESIAN RESIDENTIAL MORTGAGES 4 SA -4 A 25/11/2054 FRN	EUR	668,875.46	0.11
200,000	CELANESE US HOLDINGS LLC 2.125% 01/03/2027	EUR	177,871.94	0.03	150,000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.900% 12/10/2029	EUR	99,956.94	0.02
200,000	CITIGROUP INC 06/07/2026 FRN EMTN	EUR	187,485.54	0.03	1,845,000	GNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	1,771,409.92	0.28
371,000	CITIGROUP INC 22/09/2033 FRN	EUR	361,607.70	0.06	1,000,000	COMPARTMENT VCL 38 38 A 21/11/2025	EUR	999,947.09	0.16
200,000	CITIGROUP INC 24/07/2026 FRN EMTN	EUR	188,121.07	0.03	1,298,000	DH EUROPE FINANCE II SARL 0.750% 18/09/2031	EUR	1,034,636.23	0.17
1,265,000	COCA-COLA CO/THE 1.125% 09/03/2027	EUR	1,162,370.44	0.19	2,800,000	EUROPEAN FINANCIAL STABILITY FACILITY 3.375% 03/04/2037 EMTN	EUR	2,851,012.47	0.46
1,000,000	COMCAST CORP 0.750% 20/02/2032	EUR	780,773.78	0.13					
851,000	EMERSON ELECTRIC CO 2.000% 15/10/2029 EMTN	EUR	784,149.54	0.13					

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Euro Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
450,019	FACT MASTER SA 2021-1 A 20/07/2028 FRN	EUR	450,719.34	0.07	2,190,000	FINLAND GOVERNMENT BOND 2.750% 04/07/2028	EUR	2,197,980.03	0.35
100,000	GRAND CITY PROPERTIES SA FRN PERP EMTN	EUR	35,075.88	0.01	200,000	KOJAMO OYJ 1.625% 07/03/2025	EUR	182,878.15	0.03
100,000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028 EMTN	EUR	70,589.67	0.01	127,000	METSO OUTOTEC OYJ 4.875% 07/12/2027 EMTN	EUR	130,248.86	0.02
400,000	HEIDELBERGEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026 EMTN	EUR	374,291.84	0.06	474,000	OP CORPORATE BANK PLC 09/06/2030 FRN	EUR	436,984.64	0.07
249,000	HIGHLAND HOLDINGS SARL 0.318% 15/12/2026	EUR	221,288.20	0.04	200,000	SATO OYJ 1.375% 24/02/2028	EUR	150,150.23	0.02
200,000	HOLCIM FINANCE LUXEMBOURG SA 0.500% 03/09/2030	EUR	153,302.50	0.02	100,000	UPM-KYMMENE OYJ 0.125% 19/11/2028 EMTN	EUR	82,620.54	0.01
117,000	HOLCIM FINANCE LUXEMBOURG SA 0.500% 23/04/2031	EUR	87,291.87	0.01	200,000	UPM-KYMMENE OYJ 2.250% 23/05/2029 EMTN	EUR	183,944.71	0.03
555,000	HOLCIM FINANCE LUXEMBOURG SA 0.500%	EUR	496,835.48	0.08				<b>8,024,236.14</b>	<b>1.29</b>
317,000	JOHN DEERE CASH MANAGEMENT SARL 2.200% 02/04/2032 EMTN	EUR	289,923.58	0.05		<b>Gran Bretaña</b>			
227,000	LOGICOR FINANCING SARL 0.875% 14/01/2031 EMTN	EUR	141,291.74	0.02	162,000	ANGLO AMERICAN CAPITAL PLC 4.750% 21/09/2032 EMTN	EUR	163,101.49	0.03
150,000	LOGICOR FINANCING SARL 1.625% 17/01/2030 EMTN	EUR	104,589.77	0.02	490,000	AVIVA PLC 04/12/2045 FRN EMTN	EUR	461,933.56	0.07
200,000	LOGICOR FINANCING SARL 3.250% 13/11/2028 EMTN	EUR	161,376.47	0.03	230,000	BARCLAYS PLC 09/06/2025 FRN	EUR	220,723.55	0.04
1,000,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.750% 15/10/2032	EUR	784,976.11	0.13	400,000	BARCLAYS PLC 09/08/2029 FRN	EUR	319,081.22	0.05
530,000	MEDTRONIC GLOBAL HOLDINGS SCA 1.000% 02/07/2031	EUR	437,570.97	0.07	140,000	BARCLAYS PLC 29/01/2034 FRN EMTN	EUR	142,616.14	0.02
1,000,000	MEDTRONIC GLOBAL HOLDINGS SCA 2.250% 07/03/2039	EUR	804,606.13	0.13	500,000	BP CAPITAL MARKETS PLC 2.519% 07/04/2028 EMTN	EUR	473,811.11	0.08
834,246	MIRAVET SARL - COMPARTMENT 2019-1 2019-1 A 26/05/2065 FRN	EUR	819,660.05	0.13	599,000	BRITISH TELECOMMUNICATIONS PLC 3.750% 13/05/2031 EMTN	EUR	586,767.68	0.09
322,740	MIRAVET SARL - COMPARTMENT 2020-1 2020-1 A 26/05/2065 FRN	EUR	317,766.90	0.05	35,187	GREAT HALL MORTGAGES NO 1 PLC 2006-1 A2B 18/06/2038 FRN EMTN	EUR	34,772.62	0.01
430,591	PBD GERMANY AUTO LEASE MASTER SA 2021- GE2 A 26/11/2030 FRN	EUR	431,250.36	0.07	695,000	NATIONAL WESTMINSTER BANK PLC 0.500%	EUR	671,839.19	0.10
100,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	75,240.71	0.01	100,000	NATIONWIDE BUILDING SOCIETY 0.625% 25/03/2027 EMTN	EUR	90,015.69	0.01
1,128,867	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 2020-1 A 14/11/2034 FRN	EUR	1,130,776.25	0.18	300,000	NATIONWIDE BUILDING SOCIETY 1.125% 31/05/2028 EMTN	EUR	269,461.93	0.04
100,000	SEURO CAPITAL SARL 0.500% 22/09/2031	EUR	67,781.73	0.01	500,000	NATWEST GROUP PLC 04/03/2025 FRN EMTN	EUR	488,988.35	0.08
225,000	SELP FINANCE SARL 1.500% 20/12/2026	EUR	194,741.43	0.03	234,000	NATWEST GROUP PLC 06/09/2028 FRN EMTN	EUR	229,862.48	0.04
			<b>16,546,731.07</b>	<b>2.66</b>	150,000	NATWEST GROUP PLC 14/09/2032 FRN EMTN	EUR	122,971.88	0.02
	<b>Supranacional - Multinacional</b>				506,000	NATWEST GROUP PLC 26/02/2030 FRN EMTN	EUR	406,930.39	0.07
400,000	AFRICAN DEVELOPMENT BANK 0.125% 07/10/2026	EUR	360,861.88	0.06	600,000	NATWEST MARKETS PLC 0.125% 12/11/2025 EMTN	EUR	543,422.78	0.08
400,000	AFRICAN DEVELOPMENT BANK 0.250% 24/01/2024	EUR	389,961.82	0.06	100,000	NATWEST MARKETS PLC 2.750% 02/04/2025 EMTN	EUR	97,825.48	0.02
1,510,000	EUROPEAN INVESTMENT BANK 1.750% 15/09/2045 EMTN	EUR	1,161,425.62	0.19	475,000	SANTANDER UK PLC 0.050% 12/01/2027 GMTN	EUR	419,235.71	0.07
1,150,000	EUROPEAN STABILITY MECHANISM 1.750% 20/10/2045 EMTN	EUR	879,506.11	0.14				<b>5,743,361.25</b>	<b>0.92</b>
2,540,000	EUROPEAN UNION ZCP 04/07/2031 EMTN	EUR	2,000,812.94	0.32		<b>Nueva Zelanda</b>			
2,800,000	EUROPEAN UNION ZCP 04/07/2035 EMTN	EUR	1,917,454.42	0.30	100,000	ANZ NEW ZEALAND INT'L LTD/LONDON 0.200% 23/09/2027 EMTN	EUR	84,814.37	0.01
2,100,000	EUROPEAN UNION 0.100% 04/10/2040 EMTN	EUR	1,223,356.66	0.20	1,625,000	ASB FINANCE LTD 0.250% 08/09/2028 EMTN	EUR	1,345,523.84	0.22
150,000	EUROPEAN UNION 0.750% 04/04/2031 EMTN	EUR	126,929.41	0.02	1,200,000	ASB FINANCE LTD/LONDON 0.250% 21/05/2031 EMTN	EUR	931,509.46	0.15
2,300,000	EUROPEAN UNION 1.500% 04/10/2035 EMTN	EUR	1,922,152.92	0.31	780,000	BANK OF NEW ZEALAND 2.552% 29/06/2027 EMTN	EUR	750,440.19	0.12
300,000	EUROPEAN UNION 3.375% 04/04/2032 EMTN	EUR	309,293.60	0.05	595,000	BNZ INTERNATIONAL FUNDING LTD/LONDON 0.375% 14/09/2024 GMTN	EUR	567,676.76	0.09
200,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.500% 16/04/2030	EUR	168,616.47	0.03	1,000,000	BNZ INTERNATIONAL FUNDING LTD/LONDON 0.625% 03/07/2025	EUR	936,302.86	0.15
200,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 12/01/2033	EUR	159,505.62	0.03	896,000	WESTPAC SECURITIES NZ LTD/LONDON 0.427% 14/12/2026 EMTN	EUR	789,999.00	0.13
250,000	NORDIC INVESTMENT BANK 0.125% 10/06/2024 EMTN	EUR	240,546.73	0.04	300,000	WESTPAC SECURITIES NZ LTD/LONDON 1.099% 24/03/2026 EMTN	EUR	276,136.41	0.04
			<b>10,860,424.20</b>	<b>1.75</b>				<b>5,682,402.89</b>	<b>0.91</b>
	<b>Rumanía</b>					<b>Canadá</b>			
4,000,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 1.375% 02/12/2029 EMTN	EUR	2,999,271.04	0.48	1,300,000	BANK OF NOVA SCOTIA 0.010% 15/12/2027 EMTN	EUR	1,113,193.09	0.18
3,200,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.000% 14/04/2033 EMTN	EUR	2,183,412.16	0.35	1,771,000	FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	1,577,196.57	0.26
5,000,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.375% 19/04/2027 EMTN	EUR	4,478,339.15	0.72	700,000	ROYAL BANK OF CANADA 0.050% 19/06/2026 EMTN	EUR	629,627.98	0.10
			<b>9,661,022.35</b>	<b>1.55</b>	800,000	ROYAL BANK OF CANADA 0.625% 10/09/2025 GMTN	EUR	748,023.20	0.12
	<b>Finlandia</b>				800,000	ROYAL BANK OF CANADA 2.375% 13/09/2027	EUR	768,272.82	0.12
200,000	BALDER FINLAND OYJ 1.000% 20/01/2029 EMTN	EUR	132,562.08	0.02				<b>4,836,313.66</b>	<b>0.78</b>
1,370,000	FINLAND GOVERNMENT BOND 0.250% 15/09/2040	EUR	854,595.07	0.14		<b>Japón</b>			
500,000	FINLAND GOVERNMENT BOND 0.750% 15/04/2031	EUR	426,304.98	0.07	1,000,000	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	837,360.59	0.13
2,360,000	FINLAND GOVERNMENT BOND 2.000% 15/04/2024	EUR	2,337,249.15	0.38	300,000	MIZUHO FINANCIAL GROUP INC 3.490% 05/09/2027 EMTN	EUR	294,311.95	0.05
962,000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	908,717.70	0.15	1,000,000	SUMITOMO MITSUI TRUST BANK LTD 0.277% 25/10/2028 EMTN	EUR	836,051.52	0.13
					300,000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	242,499.89	0.04

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
1,105,000	TAKEDA PHARMACEUTICAL CO LTD 2.250% 21/11/2026	EUR	1,055,627.06	0.17	300,000	KOREA HOUSING FINANCE CORP 0.010% 29/06/2026	EUR	266,705.90	0.04
900,000	TAKEDA PHARMACEUTICAL CO LTD 3.000% 21/11/2030	EUR	852,939.43	0.14				<b>834,686.21</b>	<b>0.13</b>
			<b>4,118,790.44</b>	<b>0.66</b>		<b>Jersey</b>			
	<b>Noruega</b>				300,000	EURO-DM SECURITIES LTD ZCP 08/04/2026	DEM	137,117.34	0.02
628,000	DNB BANK ASA 14/03/2029 FRN EMTN	EUR	638,360.27	0.10	550,000	GLENCORE FINANCE EUROPE LTD 1.750% 17/03/2025 EMTN	EUR	527,425.62	0.09
200,000	DNB BANK ASA 21/09/2027 FRN EMTN	EUR	196,622.84	0.03				<b>664,542.96</b>	<b>0.11</b>
200,000	DNB BANK ASA 28/02/2033 FRN EMTN	EUR	198,517.68	0.03		<b>Islandia</b>			
1,052,000	DNB BOLIGKREDITT AS 0.010% 21/01/2031	EUR	822,108.01	0.14	700,000	LANDSBANKINN HF 0.500% 20/05/2024 EMTN	EUR	654,903.82	0.11
1,000,000	DNB BOLIGKREDITT AS 0.250% 07/09/2026 EMTN	EUR	902,161.08	0.14				<b>654,903.82</b>	<b>0.11</b>
967,000	SPAREBANK 1 SR-BANK ASA 0.250% 09/11/2026 EMTN	EUR	847,132.34	0.14		<b>Israel</b>			
			<b>3,604,902.22</b>	<b>0.58</b>	100,000	ISRAEL GOVERNMENT INTERNATIONAL BOND 1.500% 18/01/2027 EMTN	EUR	91,469.84	0.01
	<b>Australia</b>				250,000	ISRAEL GOVERNMENT INTERNATIONAL BOND 2.875% 29/01/2024 EMTN	EUR	248,181.80	0.04
515,000	COMMONWEALTH BANK OF AUSTRALIA 0.500% 27/07/2026 EMTN	EUR	467,531.16	0.07				<b>339,651.64</b>	<b>0.05</b>
500,000	COMMONWEALTH BANK OF AUSTRALIA 0.875% 19/02/2029 EMTN	EUR	433,471.53	0.07		<b>Lituania</b>			
260,000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028 GMTN	EUR	243,388.39	0.04	300,000	LITHUANIA GOVERNMENT INTERNATIONAL BOND 2.125% 22/10/2035 EMTN	EUR	250,015.04	0.04
416,741	PEPPER RESIDENTIAL SECURITIES TRUST NO 22 22X A1GE 20/06/2060 FRN	EUR	413,673.99	0.07				<b>250,015.04</b>	<b>0.04</b>
112,027	PEPPER RESIDENTIAL SECURITIES TRUST NO 25 25X A1GE 12/03/2061 FRN	EUR	111,358.84	0.02		<b>Dinamarca</b>			
500,000	TRANSURBAN FINANCE CO PTY LTD 3.000% 08/04/2030 EMTN	EUR	472,202.26	0.08	200,000	DANSKE BANK A/S 10/01/2031 FRN	EUR	200,915.25	0.03
816,000	WESTPAC BANKING CORP 0.375% 02/04/2026 EMTN	EUR	744,693.08	0.11				<b>200,915.25</b>	<b>0.03</b>
465,000	WESTPAC BANKING CORP 13/05/2031 FRN	EUR	405,758.36	0.07				<b>200,915.25</b>	<b>0.03</b>
			<b>3,292,077.61</b>	<b>0.53</b>				<b>551,278,965.71</b>	<b>88.49</b>
	<b>Suiza</b>								
200,000	CREDIT SUISSE AG/LONDON 1.500% 10/04/2026 EMTN	EUR	182,586.47	0.03		<b>Organismos de inversión colectiva</b>			
200,000	CREDIT SUISSE GROUP AG 13/10/2026 FRN EMTN	EUR	182,248.48	0.03					
400,000	CREDIT SUISSE GROUP AG 17/07/2025 FRN EMTN	EUR	374,227.75	0.06		<b>Fondos de capital variable</b>			
800,000	CREDIT SUISSE GROUP AG 24/06/2027 FRN EMTN	EUR	690,900.79	0.12					
700,000	UBS AG/LONDON 0.010% 31/03/2026 EMTN	EUR	623,180.45	0.10		<b>Luxemburgo</b>			
437,000	UBS AG/LONDON 0.500% 31/03/2031 EMTN	EUR	338,602.80	0.05	3,043	GOLDMAN SACHS AAA ABS - Z CAP EUR	EUR	15,952,378.87	2.56
200,000	UBS GROUP AG 03/11/2026 FRN	EUR	178,535.65	0.03	2,909	GOLDMAN SACHS EUROPEAN ABS - Z CAP EUR	EUR	15,895,096.97	2.55
400,000	UBS GROUP AG 11/01/2031 FRN EMTN	EUR	391,268.04	0.06				<b>31,847,475.84</b>	<b>5.11</b>
			<b>2,961,550.43</b>	<b>0.48</b>				<b>31,847,475.84</b>	<b>5.11</b>
	<b>Suecia</b>								
1,039,000	ALFA LAVAL TREASURY INTERNATIONAL AB 0.875% 18/02/2026 EMTN	EUR	952,266.51	0.15		<b>Total cartera de títulos</b>		<b>583,126,441.55</b>	<b>93.60</b>
1,030,000	ALFA LAVAL TREASURY INTERNATIONAL AB 1.375% 18/02/2029 EMTN	EUR	893,786.78	0.14					
291,000	SKANDINAVISKA ENSKILDA BANKEN AB 03/11/2031 FRN GMTN	EUR	249,437.79	0.04		<b>Instrumentos financieros derivados a 31/03/2023</b>			
300,000	SKANDINAVISKA ENSKILDA BANKEN AB 31/10/2028 FRN GMTN	EUR	293,394.73	0.05					
100,000	SVENSKA HANDELSBANKEN AB 05/03/2029 FRN EMTN	EUR	96,474.58	0.02					
474,000	TELEFONAKTIEBOLAGET LM ERICSSON 1.000% 26/05/2029 EMTN	EUR	371,307.96	0.06					
			<b>2,856,668.35</b>	<b>0.46</b>					
	<b>Singapur</b>								
500,000	DBS BANK LTD 0.375% 23/01/2024	EUR	487,581.22	0.08					
1,100,000	DBS GROUP HOLDINGS LTD 11/04/2028 FRN GMTN	EUR	1,097,773.45	0.17					
			<b>1,585,354.67</b>	<b>0.25</b>					
	<b>Polonia</b>								
1,600,000	POLAND GOVERNMENT INTERNATIONAL BOND 2.000% 08/03/2049 EMTN	EUR	1,087,336.88	0.17					
			<b>1,087,336.88</b>	<b>0.17</b>					
	<b>Corea del Sur</b>								
642,000	KOOKMIN BANK 0.048% 19/10/2026	EUR	567,980.31	0.09					

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Euro Bond

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Cantidad	Denominación	Fecha de vencimiento	Divisa	Nocional	Pérdidas o ganancias no realizadas en EUR
<b>Swap de rendimiento total</b>					
153,551	TRS BARCLAYS EURO AGGREGATE BOND INDEX	20/04/2023	EUR	35,000,000.00	(268,699.02)
					<b>(268,699.02)</b>

Cantidad	Denominación	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuros sobre tipos de interés</b>				
27	EURO-BOBL FUTURE 08/06/2023	EUR	3,182,760.00	69,571.29
(575)	EURO-BTP FUTURE 08/06/2023	EUR	66,326,250.00	(2,049,269.71)
(414)	EURO-BUND FUTURE 08/06/2023	EUR	56,237,760.00	223,612.06
45	EURO-BUXL 30Y BOND 08/06/2023	EUR	6,338,700.00	368,620.21
(299)	EURO-OAT FUTURE 08/06/2023	EUR	38,938,770.00	(1,253,736.46)
140	EURO-SCHATZ FUTURE 08/06/2023	EUR	14,797,300.00	149,121.83
			<b>185,821,540.00</b>	<b>(2,492,080.78)</b>

**Total instrumentos financieros derivados (192,844.30)**

## Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>583,126,441.55</b>	<b>93.60</b>
<b>Total instrumentos financieros derivados</b>	<b>(192,844.30)</b>	<b>(0.03)</b>
<b>Efectivo en bancos</b>	<b>23,175,519.65</b>	<b>3.72</b>
<b>Otros activos y pasivos</b>	<b>16,863,764.34</b>	<b>2.71</b>
<b>Total activos netos</b>	<b>622,972,881.24</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Covered Bond

(Denominado en EUR)

Estadísticas				Índice de rotación de la cartera en %*	31/03/2023	53.13%
<b>Patrimonio neto</b>	31/03/2023	EUR	13,398,349.49			
	30/09/2022	EUR	14,865,814.21			
	30/09/2021	EUR	19,230,415.10			
<b>Valor liquidativo por acción**</b>						
Capitalisation I (EUR)	31/03/2023	EUR	5,481.73			
	30/09/2022	EUR	5,452.89			
	30/09/2021	EUR	6,313.62			
Capitalisation Z (EUR)	31/03/2023	EUR	5,656.18			
	30/09/2022	EUR	5,616.70			
	30/09/2021	EUR	6,480.10			
Capitalisation Zz (EUR)	31/03/2023	EUR	226,613.64			
	30/09/2022	EUR	225,016.54			
	30/09/2021	EUR	259,597.74			
Distribution N (EUR)	31/03/2023	EUR	240.16			
	30/09/2022	EUR	239.87			
	30/09/2021	EUR	277.96			
<b>Número de acciones</b>						
Capitalisation I (EUR)	31/03/2023		143			
	30/09/2022		74			
	30/09/2021		74			
Capitalisation Z (EUR)	31/03/2023		0.31			
	30/09/2022		0.31			
	30/09/2021		0.31			
Capitalisation Zz (EUR)	31/03/2023		54			
	30/09/2022		62			
	30/09/2021		70			
Distribution N (EUR)	31/03/2023		1,143			
	30/09/2022		1,700			
	30/09/2021		1,698			
<b>Dividendo</b>						
Distribution N (EUR)	14/12/2022	EUR	0.91			
<b>Gastos corrientes en %*</b>						
Capitalisation I (EUR)	31/03/2023		0.37%			
Capitalisation Z (EUR)	31/03/2023		0.08%			
Capitalisation Zz (EUR)	31/03/2023		0.01%			
Distribution N (EUR)	31/03/2023		0.45%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Euro Covered Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>13,045,812.86</b>
Organismos de inversión colectiva		109.39
Obligaciones y otros instrumentos de deuda		13,045,703.47
<b>Efectivo en bancos</b>		<b>274,038.74</b>
<b>Cuenta de depósito de garantía</b>		<b>24,839.59</b>
<b>Otros activos</b>	4	<b>62,862.15</b>
<b>Total activos</b>		<b>13,407,553.34</b>
<b>Pasivos corrientes</b>	4	<b>(589.58)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(8,614.27)</b>
Futuros		(8,614.27)
<b>Total pasivo</b>		<b>(9,203.85)</b>
<b>Activos netos al final del período</b>		<b>13,398,349.49</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Covered Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					100,000	ROYAL BANK OF CANADA 0.010% 21/01/2027 EMTN	EUR	88,164.39	0.66
					200,000	ROYAL BANK OF CANADA 0.050% 19/06/2026 EMTN	EUR	179,893.71	1.34
					100,000	TORONTO-DOMINION BANK/THE 3.715% 13/03/2030 EMTN	EUR	102,003.67	0.76
								<b>1,291,075.37</b>	<b>9.64</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Países Bajos</b>				
<b>Francia</b>					100,000	ABN AMRO BANK NV 0.400% 17/09/2041 EMTN	EUR	60,128.73	0.45
100,000	ARKEA HOME LOANS SFH SA 1.750% 16/05/2032	EUR	88,335.42	0.66	100,000	ABN AMRO BANK NV 0.625% 24/01/2037 EMTN	EUR	71,138.85	0.53
100,000	AXA BANK EUROPE SCF 0.010% 22/01/2027 EMTN	EUR	88,315.12	0.66	100,000	ABN AMRO BANK NV 1.375% 12/01/2037	EUR	79,428.65	0.59
300,000	AXA HOME LOAN SFH SA 0.050% 05/07/2027	EUR	262,355.03	1.95	100,000	ACHMEA BANK NV 0.010% 16/06/2025	EUR	92,810.81	0.69
100,000	AXA HOME LOAN SFH SA 0.125% 25/06/2035	EUR	68,453.59	0.51	100,000	AEGON BANK NV 0.010% 16/11/2025 EMTN	EUR	91,560.27	0.68
100,000	BNP PARIBAS HOME LOAN SFH SA 3.000% 31/01/2030 EMTN	EUR	99,015.98	0.74	100,000	COOPERATIEVE RABOBANK UA 0.010% 27/11/2040 EMTN	EUR	56,616.21	0.42
100,000	BPCE SFH SA 0.010% 27/05/2030 EMTN	EUR	79,706.66	0.59	100,000	COOPERATIEVE RABOBANK UA 0.125% 01/12/2031 EMTN	EUR	77,581.95	0.58
100,000	BPCE SFH SA 0.125% 03/12/2030	EUR	79,219.29	0.59	200,000	COOPERATIEVE RABOBANK UA 0.875% 01/02/2029	EUR	176,624.18	1.32
100,000	BPCE SFH SA 0.500% 23/01/2035	EUR	72,631.38	0.54	100,000	COOPERATIEVE RABOBANK UA 1.250% 31/05/2032 EMTN	EUR	85,176.65	0.64
100,000	BPCE SFH SA 0.625% 22/09/2027	EUR	89,237.54	0.67	200,000	DE VOLKSBANK NV 0.500% 30/01/2026 EMTN	EUR	184,942.31	1.38
200,000	BPCE SFH SA 0.625% 29/05/2031	EUR	162,886.62	1.22	100,000	ING BANK NV 2.750% 21/11/2025 EMTN	EUR	98,649.87	0.74
100,000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 0.010% 08/10/2029	EUR	81,649.68	0.61				<b>1,074,658.48</b>	<b>8.02</b>
300,000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 0.125% 30/04/2027 EMTN	EUR	264,939.26	1.98	<b>España</b>				
100,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.625% 20/01/2042 EMTN	EUR	62,408.54	0.47	100,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.125% 17/07/2027	EUR	99,199.48	0.74
200,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.250% 11/05/2032 EMTN	EUR	168,665.00	1.26	100,000	BANCO DE SABADELL SA 3.500% 28/08/2026	EUR	100,266.78	0.75
250,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 5.375% 08/07/2024 EMTN	EUR	255,662.18	1.91	200,000	BANCO SANTANDER SA 2.750% 08/09/2032	EUR	189,447.93	1.41
21,000	CIE DE FINANCEMENT FONCIER SA 3.875% 25/04/2055 EMTN	EUR	24,189.22	0.18	100,000	CAIXABANK SA 10/07/2026 FRN EMTN	EUR	93,247.16	0.70
200,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.375% 01/02/2033	EUR	152,096.12	1.14	100,000	CAIXABANK SA 4.125% 24/03/2036	EUR	105,087.35	0.78
100,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.500% 19/02/2026 EMTN	EUR	92,387.40	0.69	200,000	PROGRAMA CEDULAS TDA FONDO DE TITULIZACION DE ACTIVOS 4.250% 28/03/2027	EUR	205,928.22	1.54
100,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.750% 05/05/2027 EMTN	EUR	90,558.53	0.68				<b>793,176.92</b>	<b>5.92</b>
100,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.875% 11/08/2028 EMTN	EUR	88,577.92	0.66	<b>Noruega</b>				
200,000	CREDIT AGRICOLE HOME LOAN SFH SA 1.375% 03/02/2032 EMTN	EUR	171,857.48	1.28	100,000	DNB BOLIGKREDITT AS 0.010% 08/10/2027	EUR	86,528.95	0.65
100,000	CREDIT AGRICOLE HOME LOAN SFH SA 1.625% 31/05/2030 EMTN	EUR	89,885.39	0.67	233,000	DNB BOLIGKREDITT AS 0.010% 21/01/2031	EUR	182,082.86	1.35
100,000	CREDIT MUTUEL - HOME LOAN SFH SA 1.000% 30/01/2029 EMTN	EUR	88,320.24	0.66	150,000	SPAREBANK 1 BOLIGKREDITT AS 0.010% 22/09/2027	EUR	129,900.68	0.97
100,000	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027 EMTN	EUR	97,127.55	0.72	200,000	SPAREBANK 1 BOLIGKREDITT AS 0.125% 05/11/2029 EMTN	EUR	163,386.04	1.22
100,000	LA BANQUE POSTALE HOME LOAN SFH SA 0.625% 23/06/2027 EMTN	EUR	89,941.81	0.67	100,000	SR-BOLIGKREDITT AS 0.010% 10/03/2031 EMTN	EUR	77,581.28	0.58
100,000	SOCIETE GENERALE SFH SA 0.010% 29/10/2029 EMTN	EUR	81,359.64	0.61	100,000	SR-BOLIGKREDITT AS 0.750% 17/10/2025 EMTN	EUR	93,701.42	0.70
100,000	SOCIETE GENERALE SFH SA 0.500% 02/06/2025 EMTN	EUR	94,077.33	0.70				<b>733,181.23</b>	<b>5.47</b>
100,000	SOCIETE GENERALE SFH SA 0.500% 30/01/2025	EUR	94,885.11	0.71	<b>Austria</b>				
100,000	SOCIETE GENERALE SFH SA 3.125% 24/02/2032	EUR	99,201.23	0.74	100,000	BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG 1.125% 31/07/2028	EUR	89,830.04	0.67
			<b>3,277,946.26</b>	<b>24.47</b>	200,000	ERSTE GROUP BANK AG 0.100% 15/01/2030 EMTN	EUR	162,338.77	1.21
<b>Alemania</b>					200,000	ERSTE GROUP BANK AG 0.250% 26/06/2024 EMTN	EUR	192,268.76	1.44
300,000	COMMERZBANK AG 0.500% 09/06/2026 EMTN	EUR	275,442.05	2.06	100,000	ERSTE GROUP BANK AG 16/01/2031 FRN	EUR	98,400.11	0.73
100,000	DEUTSCHE KREDITBANK AG 3.000% 31/01/2035	EUR	98,496.99	0.74	100,000	UNICREDIT BANK AUSTRIA AG 0.625% 20/03/2029 EMTN	EUR	86,063.68	0.64
218,000	DZ HYP AG 0.010% 12/11/2027 EMTN	EUR	189,235.05	1.41	100,000	UNICREDIT BANK AUSTRIA AG 3.125% 21/09/2029 EMTN	EUR	99,358.93	0.74
100,000	ING-DIBA AG 0.625% 25/02/2029 EMTN	EUR	86,917.19	0.65				<b>728,260.29</b>	<b>5.43</b>
200,000	ING-DIBA AG 2.375% 13/09/2030 EMTN	EUR	191,146.87	1.43	<b>Australia</b>				
540,000	UNICREDIT BANK AG 0.625% 20/11/2025 EMTN	EUR	504,187.80	3.75	100,000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 3.205% 15/11/2024 EMTN	EUR	99,476.41	0.74
			<b>1,345,425.95</b>	<b>10.04</b>	100,000	COMMONWEALTH BANK OF AUSTRALIA 0.875% 19/02/2029 EMTN	EUR	86,694.31	0.65
<b>Canadá</b>					250,000	NATIONAL AUSTRALIA BANK LTD 0.010% 06/01/2029	EUR	206,153.90	1.54
200,000	BANK OF MONTREAL 0.125% 26/01/2027 EMTN	EUR	176,749.63	1.32	100,000	WESTPAC BANKING CORP 0.010% 22/09/2028 EMTN	EUR	82,766.92	0.62
200,000	BANK OF NOVA SCOTIA/THE 0.010% 18/03/2025	EUR	186,762.19	1.39	100,000	WESTPAC BANKING CORP 0.500% 17/05/2024 GMTN	EUR	96,655.12	0.72
200,000	CANADIAN IMPERIAL BANK OF COMMERCE 0.040% 09/07/2027 EMTN	EUR	173,607.07	1.30					
100,000	HSBC BANK CANADA 0.010% 14/09/2026	EUR	89,111.13	0.67					
150,000	NATIONAL BANK OF CANADA 0.010% 25/03/2028	EUR	127,754.88	0.95					
200,000	ROYAL BANK OF CANADA 0.010% 05/10/2028 EMTN	EUR	167,028.70	1.25					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Covered Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
100,000	WESTPAC BANKING CORP 1.079% 05/04/2027	EUR	91,080.68	0.68					
			<b>662,827.34</b>	<b>4.95</b>					
	<b>Nueva Zelanda</b>								
100,000	ANZ NEW ZEALAND INT'L LTD/LONDON 0.200% 23/09/2027 EMTN	EUR	84,814.37	0.63					
100,000	ANZ NEW ZEALAND INT'L LTD/LONDON 0.895% 23/03/2027	EUR	90,731.69	0.68					
100,000	ASB FINANCE LTD/LONDON 0.250% 21/05/2031 EMTN	EUR	77,625.79	0.58					
100,000	BANK OF NEW ZEALAND 2.552% 29/06/2027 EMTN	EUR	96,210.28	0.72					
100,000	BNZ INTERNATIONAL FUNDING LTD/LONDON 0.500% 03/07/2024	EUR	96,206.23	0.72					
100,000	WESTPAC SECURITIES NZ LTD/LONDON 0.010% 09/05/2028 EMTN	EUR	83,551.24	0.62					
100,000	WESTPAC SECURITIES NZ LTD/LONDON 0.100% 13/07/2027	EUR	84,497.21	0.63					
			<b>613,636.81</b>	<b>4.58</b>					
	<b>Corea del Sur</b>								
100,000	HANA BANK 0.010% 26/01/2026	EUR	90,593.20	0.68					
100,000	KOOKMIN BANK 0.048% 19/10/2026	EUR	88,470.45	0.66					
118,000	KOOKMIN BANK 0.052% 15/07/2025	EUR	108,834.01	0.80					
100,000	KOREA HOUSING FINANCE CORP 0.010% 07/07/2025	EUR	91,865.06	0.69					
100,000	KOREA HOUSING FINANCE CORP 1.963% 19/07/2026	EUR	94,606.96	0.71					
			<b>474,369.68</b>	<b>3.54</b>					
	<b>Singapur</b>								
100,000	DBS BANK LTD 2.812% 13/10/2025 EMTN	EUR	98,194.82	0.73					
150,000	UNITED OVERSEAS BANK LTD 0.010% 01/12/2027 EMTN	EUR	128,700.31	0.96					
100,000	UNITED OVERSEAS BANK LTD 0.100% 25/05/2029 GMTN	EUR	82,702.38	0.62					
100,000	UNITED OVERSEAS BANK LTD 0.387% 17/03/2025 EMTN	EUR	94,092.99	0.70					
			<b>403,690.50</b>	<b>3.01</b>					
	<b>Gran Bretaña</b>								
130,000	COVENTRY BUILDING SOCIETY 2.625% 07/12/2026	EUR	126,107.98	0.94					
115,000	SANTANDER UK PLC 0.100% 12/05/2024 EMTN	EUR	110,688.64	0.83					
130,000	SANTANDER UK PLC 1.125% 12/03/2027	EUR	119,226.94	0.89					
			<b>356,023.56</b>	<b>2.66</b>					
	<b>Finlandia</b>								
100,000	AKTIA BANK 0.125% 25/10/2028 EMTN	EUR	84,747.93	0.63					
100,000	NORDEA KIINNTYSLUOTTOPANKKI OYJ 2.625% 01/12/2025 EMTN	EUR	98,356.09	0.73					
150,000	OP MORTGAGE BANK 2.750% 22/06/2026 EMTN	EUR	147,537.32	1.11					
			<b>330,641.34</b>	<b>2.47</b>					
	<b>Italia</b>								
200,000	CREDIT AGRICOLE ITALIA SPA 0.250% 30/09/2024 EMTN	EUR	190,343.91	1.42					
100,000	MEDIABANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 12/08/2024 EMTN	EUR	96,659.63	0.72					
			<b>287,003.54</b>	<b>2.14</b>					
	<b>Japón</b>								
191,000	SUMITOMO MITSUI BANKING CORP 0.010% 10/09/2025 EMTN	EUR	174,723.98	1.31					
100,000	SUMITOMO MITSUI TRUST BANK LTD 0.277% 25/10/2028 EMTN	EUR	83,605.15	0.62					
			<b>258,329.13</b>	<b>1.93</b>					
	<b>Suecia</b>								
100,000	STADSHYPOTEK AB 0.010% 30/09/2030 EMTN	EUR	78,888.82	0.59					
100,000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 1.750% 10/02/2032 EMTN	EUR	88,548.12	0.66					
			<b>167,436.94</b>	<b>1.25</b>					

**Bélgica**

200,000	ING BELGIUM SA 0.010% 20/02/2030	EUR	161,354.87	1.20
			<b>161,354.87</b>	<b>1.20</b>

**Dinamarca**

100,000	JYSKE REALKREDIT AS 0.010% 01/10/2027	EUR	86,665.26	0.65
			<b>86,665.26</b>	<b>0.65</b>

**13,045,703.47 97.37****Organismos de inversión colectiva****Fondos de capital variable****Luxemburgo**

0.11	LIQUID EURO - Z CAP EUR	EUR	109.39	0.00
			<b>109.39</b>	<b>0.00</b>

**109.39 0.00****Total cartera de títulos 13,045,812.86 97.37**

## Instrumentos financieros derivados a 31/03/2023

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
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**Futuros sobre tipos de interés**

(1)	EURO-BOBL FUTURE 08/06/2023	EUR	117,880.00	(2,930.00)
(2)	EURO-BUND FUTURE 08/06/2023	EUR	271,680.00	(8,879.74)
3	EURO-SCHATZ FUTURE 08/06/2023	EUR	317,085.00	3,195.47

**706,645.00 (8,614.27)****Total instrumentos financieros derivados (8,614.27)**

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>13,045,812.86</b>	<b>97.37</b>
<b>Total instrumentos financieros derivados</b>	<b>(8,614.27)</b>	<b>(0.06)</b>
<b>Efectivo en bancos</b>	<b>274,038.74</b>	<b>2.05</b>
<b>Otros activos y pasivos</b>	<b>87,112.16</b>	<b>0.64</b>
<b>Total activos netos</b>	<b>13,398,349.49</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Credit

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	1,383,829,911.22	<b>Número de acciones</b>			
	30/09/2022	EUR	1,262,905,912.96				
	30/09/2021	EUR	1,653,937,068.83				
<b>Valor liquidativo por acción**</b>				Capitalisation Q (EUR)	31/03/2023	33,287	
					30/09/2022	34,517	
					30/09/2021	28,922	
Capitalisation I (EUR)	31/03/2023	EUR	1,963.19	Capitalisation R (EUR)	31/03/2023	4,594	
	30/09/2022	EUR	1,899.33		30/09/2022	3,477	
	30/09/2021	EUR	2,238.65		30/09/2021	4,369	
Capitalisation P (EUR)	31/03/2023	EUR	169.33	Capitalisation V (EUR)	31/03/2023	1,040	
	30/09/2022	EUR	164.20		30/09/2022	1,110	
	30/09/2021	EUR	194.42		30/09/2021	1,180	
Capitalisation Q (EUR)	31/03/2023	EUR	4,830.41	Capitalisation X (EUR)	31/03/2023	19,053	
	30/09/2022	EUR	4,670.72		30/09/2022	18,888	
	30/09/2021	EUR	5,499.14		30/09/2021	23,650	
Capitalisation R (EUR)	31/03/2023	EUR	172.86	Capitalisation Z (EUR)	31/03/2023	93,912	
	30/09/2022	EUR	167.30		30/09/2022	90,669	
	30/09/2021	EUR	197.32		30/09/2021	48,048	
Capitalisation V (EUR)	31/03/2023	EUR	139.40	Distribution I (EUR)	31/03/2023	15,978	
	30/09/2022	EUR	135.12		30/09/2022	14,934	
	30/09/2021	EUR	159.89		30/09/2021	63,132	
Capitalisation X (EUR)	31/03/2023	EUR	160.50	Distribution P (EUR)	31/03/2023	6,077	
	30/09/2022	EUR	155.83		30/09/2022	4,485	
	30/09/2021	EUR	184.97		30/09/2021	5,160	
Capitalisation Z (EUR)	31/03/2023	EUR	6,928.57	Distribution (HY) Z Hedged (i) (CZK)	31/03/2023	350	
	30/09/2022	EUR	6,691.18		30/09/2022	350	
	30/09/2021	EUR	7,858.32		30/09/2021	3,752	
Distribution I (EUR)	31/03/2023	EUR	4,751.25	<b>Dividendo</b>			
	30/09/2022	EUR	4,649.55				
	30/09/2021	EUR	5,480.32		Distribution I (EUR)	14/12/2022	EUR
Distribution P (EUR)	31/03/2023	EUR	1,454.80	Distribution P (EUR)	14/12/2022	EUR	10.52
	30/09/2022	EUR	1,420.85	Distribution (HY) Z Hedged (i) (CZK)	31/01/2023	CZK	821.12
	30/09/2021	EUR	1,682.37				
Distribution (HY) Z Hedged (i) (CZK)	31/03/2023	CZK	146,545.76				
	30/09/2022	CZK	139,036.41				
	30/09/2021	CZK	156,623.13				
<b>Número de acciones</b>				<b>Gastos corrientes en %*</b>			
				Capitalisation I (EUR)	31/03/2023	0.49%	
				Capitalisation P (EUR)	31/03/2023	0.95%	
Capitalisation I (EUR)	31/03/2023		238,674	Capitalisation Q (EUR)	31/03/2023	0.38%	
	30/09/2022		211,911	Capitalisation R (EUR)	31/03/2023	0.56%	
	30/09/2021		321,513	Capitalisation V (EUR)	31/03/2023	0.88%	
Capitalisation P (EUR)	31/03/2023		75,945	Capitalisation X (EUR)	31/03/2023	1.20%	
	30/09/2022		67,271				
	30/09/2021		73,441				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Euro Credit

(Denominado en EUR)

### Estadísticas (continuación)

Capitalisation Z (EUR)	31/03/2023	0.13%
Distribution I (EUR)	31/03/2023	0.49%
Distribution P (EUR)	31/03/2023	0.95%
Distribution (HY) Z Hedged (i) (CZK)	31/03/2023	0.15%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	73.82%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Euro Credit

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>1,383,741,495.91</b>
Organismos de inversión colectiva		20,184,063.82
Obligaciones y otros instrumentos de deuda		1,363,557,432.09
<b>Total instrumentos financieros derivados</b>	2	<b>1,769,739.79</b>
Swaps de incumplimiento de crédito		1,704,500.43
Contratos a plazo sobre divisas		65,239.36
<b>Efectivo en bancos</b>		<b>856,273.42</b>
<b>Cuenta de depósito de garantía</b>		<b>3,008,038.75</b>
<b>Otros activos</b>	4, 12	<b>42,239,767.38</b>
<b>Total activos</b>		<b>1,431,615,315.25</b>
<b>Pasivos corrientes</b>	4, 12	<b>(27,680,103.07)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(20,105,300.96)</b>
Swaps de tipos de interés		(19,871,916.76)
Futuros		(233,384.20)
<b>Total pasivo</b>		<b>(47,785,404.03)</b>
<b>Activos netos al final del período</b>		<b>1,383,829,911.22</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Euro Credit

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,000,000	ING GROEP NV 29/11/2030 FRN EMTN	EUR	797,954.47	0.06
					2,120,000	KONINKLIJKE AHOLD DELHAIZE NV 1.750% 02/04/2027	EUR	1,981,011.38	0.14
					4,500,000	KONINKLIJKE PHILIPS NV 0.500% 22/05/2026	EUR	4,074,435.86	0.29
					1,000,000	NATURGY FINANCE BV 0.750% 28/11/2029 EMTN	EUR	830,899.69	0.06
					2,900,000	NATURGY FINANCE BV 0.875% 15/05/2025 EMTN	EUR	2,743,554.63	0.20
					4,400,000	NATURGY FINANCE BV 1.250% 15/01/2026 EMTN	EUR	4,114,666.16	0.30
					1,000,000	NATURGY FINANCE BV 1.250% 19/04/2026 EMTN	EUR	930,848.53	0.07
					2,000,000	NATURGY FINANCE BV 1.375% 19/01/2027 EMTN	EUR	1,840,131.42	0.13
					800,000	NIBC BANK NV 0.875% 08/07/2025 EMTN	EUR	733,491.22	0.05
					1,200,000	NIBC BANK NV 0.875% 24/06/2027 EMTN	EUR	1,028,968.99	0.07
					3,500,000	PROSUS NV 2.085% 19/01/2030	EUR	2,749,782.81	0.20
					4,570,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027 EMTN	EUR	4,559,161.93	0.33
					1,152,000	RENTOKIL INITIAL FINANCE BV 4.375% 27/06/2030 EMTN	EUR	1,165,728.76	0.08
					5,946,000	REPSOL INTERNATIONAL FINANCE BV FRN PERP	EUR	5,178,670.42	0.37
					2,000,000	REPSOL INTERNATIONAL FINANCE BV 0.250% 02/08/2027 EMTN	EUR	1,749,132.00	0.13
					4,200,000	RWE AG 5.750% 14/02/2033 EMTN	EUR	4,804,114.90	0.35
					1,196,000	SAGAX EURO MTN NL BV 0.750% 26/01/2028 EMTN	EUR	874,211.08	0.06
					3,271,000	SAGAX EURO MTN NL BV 1.625% 24/02/2026 EMTN	EUR	2,860,676.99	0.21
					1,495,000	SIGNIFY NV 2.000% 11/05/2024	EUR	1,464,086.91	0.11
					212,000	SIGNIFY NV 2.375% 11/05/2027	EUR	198,377.41	0.01
					1,550,000	STELLANTIS NV 3.375% 07/07/2023	EUR	1,550,437.94	0.11
					2,700,000	TELEFONICA EUROPE BV FRN PERP	EUR	2,662,505.45	0.19
					5,870,000	TENNET HOLDING BV FRN PERP	EUR	5,761,714.06	0.42
					4,462,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	4,851,149.36	0.35
					200,000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.625% 18/10/2041	EUR	139,400.08	0.01
					2,257,000	VITERRA FINANCE BV 0.375% 24/09/2025 EMTN	EUR	2,037,567.06	0.15
					2,137,000	VITERRA FINANCE BV 1.000% 24/09/2028 EMTN	EUR	1,752,332.46	0.13
					3,100,000	VOLKSWAGEN FINANCIAL SERVICES NV 3.250% 13/04/2027 EMTN	GBP	3,244,778.45	0.23
					1,100,000	VOLKSWAGEN FINANCIAL SERVICES NV 4.250% 09/10/2025 EMTN	GBP	1,216,329.50	0.09
					2,500,000	VOLKSWAGEN FINANCIAL SERVICES NV 5.500% 12/07/2026 EMTN	GBP	2,845,286.78	0.21
					900,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	812,226.24	0.06
					1,200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,028,697.59	0.07
					3,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	2,920,500.00	0.21
					4,700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	3,931,857.00	0.28
					4,200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.250% 29/03/2029 EMTN	EUR	4,211,225.00	0.30
					2,300,000	VONOVIA FINANCE BV 0.625% 07/10/2027 EMTN	EUR	1,888,410.56	0.14
					2,300,000	VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	1,692,961.76	0.12
					1,500,000	VONOVIA FINANCE BV 2.250% 07/04/2030	EUR	1,213,205.58	0.09
					3,079,000	WOLTERS KLUWER NV 3.750% 04/03/2031	EUR	3,096,859.86	0.22
								<b>215,372,551.32</b>	<b>15.56</b>
					<b>Francia</b>				
					4,800,000	ABELLE VIE SA D'ASSURANCES VIE ET DE CAPITALISATION SA 6.250% 09/09/2033	EUR	4,707,739.34	0.34
					6,300,000	ACCOR SA 2.375% 29/11/2028	EUR	5,575,754.71	0.40
					300,000	ARKEMA SA 3.125% 06/12/2023 EMTN	EUR	300,465.63	0.02
					7,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.010% 11/05/2026 EMTN	EUR	6,779,765.90	0.50
					2,200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 19/07/2028	EUR	1,796,821.22	0.13
					3,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028 EMTN	EUR	2,974,891.07	0.21
					5,200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 08/06/2026 EMTN	EUR	4,734,902.90	0.34
					1,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/11/2031 EMTN	EUR	1,116,336.12	0.08
					5,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 16/06/2032 FRN	EUR	5,281,375.99	0.38
					1,700,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.500% 25/05/2028 EMTN	EUR	1,529,245.83	0.11
					5,400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.750% 01/02/2033 EMTN	EUR	5,368,389.80	0.39
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Países Bajos</b>									
1,500,000	ABN AMRO BANK NV 0.500% 23/09/2029 EMTN	EUR	1,201,253.07	0.09					
1,000,000	ABN AMRO BANK NV 4.250% 21/02/2030 EMTN	EUR	1,002,256.80	0.07					
6,474,000	AGCO INTERNATIONAL HOLDINGS BV 0.800% 06/10/2028	EUR	5,348,743.57	0.39					
1,146,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029 EMTN	EUR	885,634.72	0.06					
2,826,000	ALLIANDER NV 2.625% 09/09/2027 EMTN	EUR	2,750,303.56	0.20					
1,800,000	ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA 1.125% 17/09/2025	EUR	1,689,980.92	0.12					
1,800,000	ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA 2.000% 17/09/2030	EUR	1,596,528.61	0.12					
5,820,000	ARGENTUM NETHERLANDS BV FOR SWISS RE LTD 15/08/2050 FRN	USD	5,087,793.11	0.37					
2,502,000	ASR NEDERLAND NV 07/12/2043 FRN	EUR	2,594,000.49	0.19					
8,083,000	ATRAIUS FINANCE BV 23/09/2044 FRN	EUR	7,865,806.40	0.57					
1,300,000	BRENTTAG FINANCE BV 0.500% 06/10/2029 EMTN	EUR	1,025,948.44	0.07					
1,929,000	COCA-COLA HBC FINANCE BV 2.750% 23/09/2025 EMTN	EUR	1,903,614.80	0.14					
2,000,000	COOPERATIEVE RABOBANK UA 10/04/2029 FRN EMTN	USD	1,785,468.47	0.13					
1,364,000	CTP NV 0.500% 21/06/2025 EMTN	EUR	1,196,817.13	0.09					
1,000,000	CTP NV 0.625% 27/11/2023 EMTN	EUR	967,691.00	0.07					
4,837,000	CTP NV 0.750% 18/02/2027 EMTN	EUR	3,750,148.59	0.27					
2,586,000	CTP NV 0.875% 20/01/2026 EMTN	EUR	2,156,881.80	0.16					
2,267,000	CTP NV 1.500% 27/09/2031 EMTN	EUR	1,477,939.75	0.11					
1,968,000	DANFOSS FINANCE I BV 0.375% 28/10/2028 EMTN	EUR	1,642,217.08	0.12					
199,000	DANFOSS FINANCE II BV 0.750% 28/04/2031 EMTN	EUR	153,830.83	0.01					
600,000	DE VOLKSBANK NV 04/05/2027 FRN	EUR	563,308.78	0.04					
2,500,000	DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	2,277,755.08	0.16					
6,065,000	EDP FINANCE BV 1.125% 12/02/2024 EMTN	EUR	5,949,049.69	0.43					
4,428,000	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	4,259,826.51	0.31					
3,218,000	ELM BV FOR FIRMENICH INTERNATIONAL SA FRN PERP	EUR	3,038,230.74	0.22					
5,550,000	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	5,053,080.86	0.37					
1,768,000	ENBW INTERNATIONAL FINANCE BV 4.049% 22/11/2029 EMTN	EUR	1,801,522.82	0.13					
3,500,000	ENEL FINANCE INTERNATIONAL NV 0.500% 17/06/2030 EMTN	EUR	2,746,793.60	0.20					
2,849,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036 EMTN	EUR	1,878,155.99	0.14					
9,600,000	ENEXIS HOLDING NV 0.875% 28/04/2026 EMTN	EUR	8,913,206.40	0.63					
5,225,000	ESSITY CAPITAL BV 3.000% 21/09/2026 EMTN	EUR	5,131,248.92	0.37					
6,700,000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030 EMTN	EUR	5,482,256.31	0.40					
3,702,000	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025 EMTN	EUR	3,164,551.97	0.23					
1,976,000	HEIMSTADEN BOSTAD TREASURY BV 0.750% 06/09/2029 EMTN	EUR	1,297,416.52	0.09					
400,000	HEIMSTADEN BOSTAD TREASURY BV 1.000% 13/04/2028 EMTN	EUR	296,886.48	0.02					
554,000	HEIMSTADEN BOSTAD TREASURY BV 1.375% 24/07/2028 EMTN	EUR	407,563.62	0.03					
3,811,000	HEIMSTADEN BOSTAD TREASURY BV 1.625% 13/10/2031 EMTN	EUR	2,411,382.73	0.17					
2,000,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	1,630,812.92	0.12					
1,500,000	ING GROEP NV 11/04/2028 FRN EMTN	EUR	1,499,060.51	0.11					
3,100,000	ING GROEP NV 14/11/2027 FRN	EUR	3,152,703.50	0.23					
1,500,000	ING GROEP NV 15/02/2029 FRN EMTN	EUR	1,463,172.44	0.11					
500,000	ING GROEP NV 16/02/2027 FRN	EUR	458,327.04	0.03					
5,300,000	ING GROEP NV 18/02/2029 FRN	EUR	4,322,300.26	0.31					
400,000	ING GROEP NV 22/03/2030 FRN	EUR	373,850.78	0.03					
4,000,000	ING GROEP NV 23/05/2026 FRN EMTN	EUR	3,838,614.96	0.28					
800,000	ING GROEP NV 24/08/2033 FRN	EUR	759,240.54	0.05					
6,100,000	ING GROEP NV 26/05/2031 FRN EMTN	EUR	5,582,021.92	0.40					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Credit

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
3,100,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.875% 26/01/2028 EMTN	EUR	3,050,726.09	0.22	4,000,000	VEOLIA ENVIRONNEMENT SA FRN PERP	EUR	3,581,950.04	0.26
400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4.000% 26/01/2033 EMTN	EUR	390,869.26	0.03				<b>202,248,201.21</b>	<b>14.62</b>
2,000,000	BNP PARIBAS SA 11/07/2030 FRN EMTN	EUR	1,621,374.12	0.12		<b>Estados Unidos</b>			
3,900,000	BNP PARIBAS SA 13/04/2027 FRN EMTN	EUR	3,446,415.02	0.25	4,500,000	AMERICAN TOWER CORP 0.450% 15/01/2027	EUR	3,929,368.64	0.28
8,300,000	BNP PARIBAS SA 15/01/2032 FRN EMTN	EUR	7,110,720.39	0.52	500,000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	402,258.46	0.03
600,000	BNP PARIBAS SA 19/01/2030 FRN EMTN	EUR	481,518.26	0.03	2,795,000	AT&T INC 1.600% 19/05/2028	EUR	2,520,423.34	0.18
8,000,000	BNP PARIBAS SA 19/02/2028 FRN EMTN	EUR	6,898,512.48	0.51	5,598,000	AUTOLIV INC 0.750% 26/06/2023	EUR	5,565,068.53	0.40
1,200,000	BNP PARIBAS SA 20/11/2030 FRN EMTN	EUR	1,120,758.66	0.08	2,645,000	BANK OF AMERICA CORP 07/02/2025 FRN EMTN	EUR	2,587,207.91	0.19
4,900,000	BNP PARIBAS SA 23/01/2027 FRN EMTN	EUR	4,618,138.38	0.33	2,000,000	BANK OF AMERICA CORP 08/08/2029 FRN EMTN	EUR	1,658,736.60	0.12
5,300,000	BNP PARIBAS SA 3.625% 01/09/2029 EMTN	EUR	5,131,369.42	0.37	1,400,000	BANK OF AMERICA CORP 09/05/2030 FRN EMTN	EUR	1,186,942.34	0.09
2,300,000	BOUYGUES SA 4.625% 07/06/2032	EUR	2,435,246.28	0.18	2,200,000	BANK OF AMERICA CORP 24/08/2028 FRN EMTN	EUR	1,879,705.23	0.14
2,000,000	BPCE SA 02/03/2030 FRN	EUR	2,025,414.74	0.15	1,400,000	BANK OF AMERICA CORP 31/03/2029 FRN EMTN	EUR	1,468,193.58	0.11
1,000,000	BPCE SA 0.625% 15/01/2030	EUR	802,828.72	0.06	4,730,000	BOOKING HOLDINGS INC 4.500% 15/11/2031	EUR	4,920,186.11	0.36
2,900,000	BPCE SA 25/01/2035 FRN EMTN	EUR	2,843,307.78	0.21	1,284,000	BOOKING HOLDINGS INC 4.750% 15/11/2034	EUR	1,371,762.97	0.10
5,200,000	BPCE SA 3.500% 25/01/2028 EMTN	EUR	5,126,915.51	0.37	10,627,000	CELANESE US HOLDINGS LLC 4.777% 19/07/2026	EUR	10,452,814.86	0.76
2,100,000	BPCE SA 4.500% 13/01/2033	EUR	2,106,613.87	0.15	2,000,000	CITIGROUP INC 06/07/2026 FRN EMTN	EUR	1,874,855.44	0.14
3,000,000	CARREFOUR SA 1.875% 30/10/2026 EMTN	EUR	2,821,965.33	0.20	4,131,000	CITIGROUP INC 22/09/2033 FRN	EUR	4,026,418.90	0.29
3,300,000	CREDIT AGRICOLE ASSURANCES SA 27/09/2048 FRN	EUR	3,142,708.40	0.23	1,800,000	CITIGROUP INC 24/07/2026 FRN EMTN	EUR	1,693,089.61	0.12
3,700,000	CREDIT AGRICOLE SA 05/06/2030 FRN EMTN	EUR	3,440,750.47	0.25	2,500,000	DIGITAL EURO FINCO LLC 1.125% 09/04/2028	EUR	2,047,600.78	0.15
6,000,000	CREDIT AGRICOLE SA 22/04/2026 FRN EMTN	EUR	5,636,332.80	0.41	1,860,000	ELI LILLY & CO 1.125% 14/09/2051	EUR	1,036,127.34	0.07
1,900,000	CREDIT AGRICOLE SA 4.000% 18/01/2033 EMTN	EUR	1,938,229.20	0.14	1,000,000	EMERSON ELECTRIC CO 2.000% 15/10/2029 EMTN	EUR	921,444.82	0.07
1,400,000	CREDIT AGRICOLE SA/LONDON 1.000% 03/07/2029 EMTN	EUR	1,200,669.30	0.09	2,150,000	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 0.600% 16/06/2028 EMTN	EUR	1,785,348.91	0.13
1,200,000	CREDIT AGRICOLE SA/LONDON 1.250% 14/04/2026 EMTN	EUR	1,121,928.25	0.08	1,300,000	FORD MOTOR CREDIT CO LLC 15/11/2023 FRN EMTN	EUR	1,293,335.07	0.09
900,000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027 EMTN	EUR	821,407.19	0.06	810,000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	734,987.31	0.05
1,300,000	CREDIT AGRICOLE SA/LONDON 3.875% 28/11/2034	EUR	1,309,438.23	0.09	7,650,000	JPMORGAN CHASE & CO 11/03/2027 FRN EMTN	EUR	7,036,542.37	0.51
2,000,000	CREDIT MUTUEL ARKA SA 0.010% 28/01/2026 EMTN	EUR	1,790,952.34	0.13	7,500,000	JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	6,785,960.55	0.49
1,900,000	CREDIT MUTUEL ARKA SA 0.875% 07/05/2027 EMTN	EUR	1,674,712.38	0.12	800,000	JPMORGAN CHASE & CO 23/03/2030 FRN EMTN	EUR	707,520.97	0.05
600,000	CREDIT MUTUEL ARKA SA 25/10/2029 FRN EMTN	EUR	569,780.14	0.04	2,695,000	JPMORGAN CHASE & CO 24/02/2028 FRN EMTN	EUR	2,335,678.75	0.17
5,600,000	CREDIT MUTUEL ARKA SA 3.375% 19/09/2027 EMTN	EUR	5,439,142.97	0.39	12,414,000	MASSMUTUAL GLOBAL FUNDING II 3.750% 19/01/2030	EUR	12,329,954.86	0.89
5,000,000	ELECTRICITE DE FRANCE SA 4.750% 12/10/2034 EMTN	EUR	5,048,014.70	0.36	7,000,000	MCDONALD'S CORP 0.250% 04/10/2028 GMTN	EUR	5,834,518.06	0.42
300,000	ENGIE SA 1.000% 26/10/2036 EMTN	EUR	206,592.56	0.01	1,500,000	MMS USA HOLDINGS INC 0.625% 13/06/2025	EUR	1,401,197.13	0.10
4,100,000	ENGIE SA 4.250% 11/01/2043 EMTN	EUR	4,079,309.02	0.29	1,000,000	MORGAN STANLEY 07/05/2032 FRN	EUR	909,778.29	0.07
2,105,000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.375% 30/10/2026	EUR	1,948,338.17	0.14	2,522,000	MORGAN STANLEY 23/10/2026 FRN EMTN	EUR	2,362,637.75	0.17
400,000	GROUPE DES ASSURANCES DU CREDIT MUTUEL SADR 21/04/2042 FRN	EUR	289,281.62	0.02	7,190,000	MORGAN STANLEY 25/10/2028 FRN	EUR	7,356,657.94	0.53
800,000	ICADE SANTE SACA 1.375% 17/09/2030	EUR	612,973.23	0.04	2,500,000	MORGAN STANLEY 26/10/2029 FRN	EUR	2,052,580.75	0.15
4,000,000	IMERYS SA 1.500% 15/01/2027 EMTN	EUR	3,646,291.92	0.26	7,900,000	MORGAN STANLEY 29/10/2027 FRN	EUR	6,901,881.22	0.50
6,400,000	LA POSTE SA 2.625% 14/09/2028 EMTN	EUR	6,157,646.34	0.44	555,000	NASDAQ INC 0.875% 13/02/2030	EUR	448,172.41	0.03
2,400,000	PERNOD RICARD SA 1.375% 07/04/2029	EUR	2,135,424.43	0.15	1,000,000	NETFLIX INC 3.625% 15/05/2027	EUR	991,382.40	0.07
120,000	RCI BANQUE SA 1.750% 10/04/2026 EMTN	EUR	111,377.71	0.01	6,000,000	NETFLIX INC 3.625% 15/06/2030	EUR	5,766,907.56	0.42
1,915,000	RCI BANQUE SA 2.000% 11/07/2024 EMTN	EUR	1,864,552.94	0.13	8,500,000	NETFLIX INC 3.875% 15/11/2029	EUR	8,338,580.07	0.60
8,750,000	RCI BANQUE SA 4.500% 06/04/2027 EMTN	EUR	8,725,898.48	0.64	2,500,000	NETFLIX INC 4.625% 15/05/2029	EUR	2,552,079.18	0.18
6,802,000	RCI BANQUE SA 4.625% 13/07/2026	EUR	6,835,509.03	0.49	12,275,000	PARKER-HANNIFIN CORP 1.125% 01/03/2025	EUR	11,622,784.94	0.84
2,300,000	SOCIETE GENERALE SA 02/12/2027 FRN	EUR	1,992,139.89	0.14	10,455,000	PEPSICO INC 0.500% 06/05/2028 EMTN	EUR	9,110,041.83	0.66
2,700,000	SOCIETE GENERALE SA 06/12/2030 FRN EMTN	EUR	2,612,385.62	0.19	2,000,000	THERMO FISHER SCIENTIFIC INC 1.500% 01/10/2039 EMTN	EUR	1,431,476.30	0.10
4,700,000	SOCIETE GENERALE SA 4.250% 16/11/2032 EMTN	EUR	4,828,582.22	0.35	3,124,000	THERMO FISHER SCIENTIFIC INC 3.650% 21/11/2034	EUR	3,106,144.00	0.22
5,400,000	SUEZ SACA 2.375% 24/05/2030 EMTN	EUR	4,832,915.60	0.35	13,500,000	T-MOBILE USA INC 4.750% 01/02/2028	USD	12,286,921.16	0.89
700,000	TDF INFRASTRUCTURE SASU 1.750% 01/12/2029	EUR	557,908.50	0.04	2,000,000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	1,642,600.56	0.12
2,500,000	TOTALENERGIES SE FRN PERP EMTN	EUR	2,493,415.70	0.18	2,500,000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	2,260,609.83	0.16
3,850,000	TOTALENERGIES SE FRN PERP EMTN	EUR	3,644,589.29	0.26	133,000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	96,361.72	0.01
6,400,000	TOTALENERGIES SE FRN PERP EMTN	EUR	6,052,948.74	0.44	3,000,000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	2,680,597.74	0.19
9,010,000	TOTALENERGIES SE FRN PERP EMTN	EUR	8,649,898.95	0.64	6,276,000	VERIZON COMMUNICATIONS INC 4.250% 31/10/2030	EUR	6,486,387.65	0.47
300,000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 15/09/2025 EMTN	EUR	277,227.83	0.02	5,895,000	VF CORP 4.250% 07/03/2029 EMTN	EUR	5,878,845.22	0.42
300,000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 15/04/2030 EMTN	EUR	237,695.24	0.02	2,566,000	WELLS FARGO & CO 0.500% 26/04/2024 EMTN	EUR	2,479,272.61	0.18
100,000	UNIBAIL-RODAMCO-WESTFIELD SE 2.250% 14/05/2038 EMTN	EUR	70,945.23	0.01	1,200,000	ZF NORTH AMERICA CAPITAL INC 2.750% 27/04/2023	EUR	1,197,459.06	0.09
500,000	UNIBAIL-RODAMCO-WESTFIELD SE 2.500% 04/06/2026 EMTN	EUR	469,953.72	0.03				<b>187,747,409.63</b>	<b>13.57</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Credit

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Gran Bretaña</b>					3,680,000	HEIDELBERGCEMENT AG 3.750% 31/05/2032	EUR	3,446,162.09	0.25
1,595,000	ANGLO AMERICAN CAPITAL PLC 4.500% 15/09/2028	EUR	1,627,848.13	0.12	1,500,000	HENKEL AG & CO KGAA 2.625% 13/09/2027	EUR	1,468,346.39	0.11
1,555,000	ANGLO AMERICAN CAPITAL PLC 4.750% 21/09/2032 EMTN	EUR	1,565,572.94	0.11	400,000	LEG IMMOBILIEN SE 0.375% 17/01/2026 EMTN	EUR	358,170.78	0.03
3,330,000	AVIVA PLC 03/07/2044 FRN EMTN	EUR	3,249,754.93	0.23	700,000	LEG IMMOBILIEN SE 0.875% 17/01/2029 EMTN	EUR	547,695.33	0.04
2,720,000	AVIVA PLC 04/12/2045 FRN EMTN	EUR	2,564,202.62	0.19	2,900,000	LEG IMMOBILIEN SE 1.000% 19/11/2032	EUR	1,981,533.84	0.14
4,200,000	BARCLAYS PLC 09/08/2029 FRN	EUR	3,350,352.77	0.24	1,000,000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 23/05/2042 FRN	EUR	911,403.05	0.07
2,520,000	BARCLAYS PLC 29/01/2034 FRN EMTN	EUR	2,567,090.43	0.19	1,600,000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049 FRN	EUR	1,446,939.22	0.10
1,695,000	BP CAPITAL MARKETS PLC 1.231% 08/05/2031 EMTN	EUR	1,400,627.91	0.10	3,300,000	02 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH 1.750% 05/07/2025	EUR	3,148,425.56	0.23
1,000,000	BP CAPITAL MARKETS PLC 1.953% 03/03/2025 EMTN	EUR	975,501.91	0.07	2,525,000	RWE AG 2.500% 24/08/2025	EUR	2,473,219.90	0.18
1,700,000	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	1,565,679.43	0.11	9,823,000	RWE AG 2.750% 24/05/2030 EMTN	EUR	9,142,788.19	0.66
6,244,000	BRITISH TELECOMMUNICATIONS PLC 23/11/2081 FRN	USD	4,984,940.52	0.36	1,565,000	SYMRISE AG 1.250% 29/11/2025	EUR	1,466,043.00	0.11
5,597,000	BRITISH TELECOMMUNICATIONS PLC 3.750% 13/05/2031 EMTN	EUR	5,482,702.32	0.40	2,400,000	TALANX AG 05/12/2047 FRN EMTN	EUR	2,074,186.92	0.15
1,600,000	COCA-COLA EUROPAFIC PARTNERS PLC 1.750% 27/03/2026	EUR	1,514,276.90	0.11	3,800,000	VANTAGE TOWERS AG ZCP 31/03/2025 EMTN	EUR	3,800,000.00	0.27
5,850,000	FCE BANK PLC 1.615% 11/05/2023 EMTN	EUR	5,828,991.07	0.42	5,000,000	VANTAGE TOWERS AG 0.375% 31/03/2027 FRN EMTN	EUR	5,000,000.00	0.36
1,500,000	HSBC HOLDINGS PLC 15/06/2027 FRN	EUR	1,441,927.20	0.10	15,000	VOLKSWAGEN LEASING GMBH 1.125% 04/04/2024 EMTN	EUR	14,639.01	0.00
500,000	INFORMA PLC 1.250% 22/04/2028 EMTN	EUR	429,189.07	0.03	4,400,000	VONOVIA SE 0.250% 01/09/2028 EMTN	EUR	3,353,527.45	0.24
1,625,000	INFORMA PLC 2.125% 06/10/2025 EMTN	EUR	1,548,964.79	0.11	6,000,000	VONOVIA SE 0.625% 14/12/2029 EMTN	EUR	4,383,198.54	0.32
2,200,000	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026 EMTN	EUR	2,117,324.97	0.15	1,100,000	VONOVIA SE 0.750% 01/09/2032 EMTN	EUR	708,231.96	0.05
1,900,000	NATIONWIDE BUILDING SOCIETY 25/07/2029 FRN EMTN	EUR	1,818,771.81	0.13	500,000	VONOVIA SE 1.625% 01/09/2051 EMTN	EUR	229,444.23	0.02
3,598,000	NATURAL GAS TRANSMISSION 4.250% 04/05/2030 EMTN	EUR	3,618,034.74	0.26	2,000,000	VONOVIA SE 4.750% 23/05/2027	EUR	1,957,253.94	0.14
400,000	NATWEST GROUP PLC 02/03/2026 FRN EMTN	EUR	380,792.98	0.03	700,000	VONOVIA SE 5.000% 23/11/2030 EMTN	EUR	654,773.17	0.05
3,557,000	NATWEST GROUP PLC 04/03/2025 FRN EMTN	EUR	3,478,663.09	0.25	2,499,000	VONOVIA SE 5.000% 23/11/2030 EMTN	EUR	2,482,578.87	0.18
1,933,000	NATWEST GROUP PLC 06/09/2028 FRN EMTN	EUR	1,898,821.27	0.14				<b>86,155,464.05</b>	<b>6.23</b>
2,000,000	NATWEST GROUP PLC 14/09/2029 FRN	EUR	1,625,220.42	0.12	<b>Japón</b>				
955,000	NATWEST GROUP PLC 14/09/2032 FRN EMTN	EUR	782,920.99	0.06	5,600,000	ASAHI GROUP HOLDINGS LTD 0.155% 23/10/2024	EUR	5,297,673.70	0.38
2,019,000	NATWEST GROUP PLC 26/02/2030 FRN EMTN	EUR	1,623,700.51	0.12	9,103,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	EUR	7,946,038.38	0.57
1,700,000	NATWEST MARKETS PLC 0.125% 12/11/2025 EMTN	EUR	1,539,697.87	0.11	4,000,000	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	3,349,442.36	0.24
3,110,000	NATWEST MARKETS PLC 0.125% 18/06/2026 EMTN	EUR	2,748,699.79	0.20	11,448,000	EAST JAPAN RAILWAY CO 1.850% 13/04/2033	EUR	9,723,673.96	0.71
1,900,000	NATWEST MARKETS PLC 2.750% 02/04/2025 EMTN	EUR	1,858,684.04	0.13	5,911,000	EAST JAPAN RAILWAY CO 2.614% 08/09/2025	EUR	5,803,149.67	0.42
4,093,000	SANTANDER UK GROUP HOLDINGS PLC 13/09/2029 FRN EMTN	EUR	3,262,005.41	0.24	5,412,000	02 MITSUBISHI UFJ FINANCIAL GROUP INC 19/09/2025 FRN EMTN	EUR	5,314,609.87	0.38
5,695,000	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026 EMTN	EUR	5,175,917.27	0.37	1,500,000	MIZUHO FINANCIAL GROUP INC 06/09/2029 FRN	EUR	1,230,157.59	0.09
10,135,000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031 EMTN	EUR	10,137,409.90	0.74	200,000	MIZUHO FINANCIAL GROUP INC 1.631%	EUR	183,168.26	0.01
571,000	VODAFONE GROUP PLC 03/10/2078 FRN EMTN	USD	514,177.62	0.04	2,200,000	MIZUHO FINANCIAL GROUP INC 3.490% 05/09/2027 EMTN	EUR	2,158,287.65	0.16
10,044,000	WESTERN POWER DISTRIBUTION EAST MIDLANDS PLC 3.530% 20/09/2028 EMTN	EUR	9,869,003.99	0.71	6,922,000	TAKEDA PHARMACEUTICAL CO LTD 0.750% 09/07/2027	EUR	6,153,509.18	0.44
			<b>92,547,469.61</b>	<b>6.69</b>	2,300,000	TAKEDA PHARMACEUTICAL CO LTD 1.000% 09/07/2029	EUR	1,955,840.72	0.14
<b>Alemania</b>					13,075,000	TAKEDA PHARMACEUTICAL CO LTD 2.250% 21/11/2026	EUR	12,490,790.83	0.91
1,065,000	ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	935,669.37	0.07	3,200,000	TAKEDA PHARMACEUTICAL CO LTD 3.000% 21/11/2030	EUR	3,032,673.54	0.22
2,000,000	AMPRIION GMBH 3.971% 22/09/2032	EUR	2,035,167.02	0.15				<b>64,639,015.71</b>	<b>4.67</b>
866,000	COMMERZBANK AG 0.500% 04/12/2026 EMTN	EUR	761,328.36	0.06	<b>Luxemburgo</b>				
1,800,000	COMMERZBANK AG 1.000% 04/03/2026 EMTN	EUR	1,652,255.62	0.12	400,000	AROUNDTOWN SA 1.450% 09/07/2028 EMTN	EUR	247,100.42	0.02
2,000,000	COVESTRO AG 4.750% 15/11/2028 EMTN	EUR	2,031,390.92	0.15	700,000	AROUNDTOWN SA 1.625% 31/01/2028 EMTN	EUR	460,170.55	0.03
988,000	DEUTSCHE BANK AG 10/06/2026 FRN EMTN	EUR	926,819.55	0.07	1,000,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 3.625% 29/10/2029	EUR	819,030.27	0.06
2,700,000	DEUTSCHE BANK AG 1.625% 20/01/2027 EMTN	EUR	2,325,583.41	0.17	300,000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.500% 27/01/2028	EUR	213,608.57	0.02
300,000	DEUTSCHE BANK AG 17/02/2027 FRN EMTN	EUR	260,508.75	0.02	1,000,000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.900% 12/10/2029	EUR	666,379.58	0.05
1,400,000	DEUTSCHE BANK AG 17/02/2032 FRN EMTN	EUR	1,032,533.04	0.07	2,000,000	CNH INDUSTRIAL FINANCE EUROPE SA 1.625% 03/07/2029 EMTN	EUR	1,771,802.02	0.13
600,000	DEUTSCHE BANK AG 19/11/2030 FRN EMTN	EUR	470,953.93	0.03	5,495,000	DH EUROPE FINANCE II SARL 0.750% 18/09/2031	EUR	4,380,066.31	0.32
5,200,000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027 EMTN	EUR	4,691,642.64	0.34	300,000	DH EUROPE FINANCE II SARL 1.800% 18/09/2049	EUR	200,656.63	0.01
3,400,000	EUROGRID GMBH 1.500% 18/04/2028 EMTN	EUR	3,104,775.45	0.22	1,400,000	GRAND CITY PROPERTIES SA FRN PERP EMTN	EUR	491,062.25	0.04
1,000,000	EUROGRID GMBH 3.279% 05/09/2031 EMTN	EUR	981,380.81	0.07	600,000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028 EMTN	EUR	423,538.00	0.03
1,000,000	EVONIK INDUSTRIES AG 02/09/2081 FRN	EUR	834,101.86	0.06	700,000	HANNOVER FINANCE LUXEMBOURG SA 30/06/2043 FRN	EUR	697,503.35	0.05
1,700,000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.250% 29/11/2029 EMTN	EUR	1,390,421.26	0.10					
800,000	HANNOVER RUECK SE 08/10/2040 FRN	EUR	620,229.50	0.04					
10,800,000	HANNOVER RUECK SE 26/08/2043 FRN	EUR	11,052,141.12	0.79					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Credit

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
7,175,000	HIGHLAND HOLDINGS SARL 0.318% 15/12/2026	EUR	6,376,477.25	0.46	5,000,000	CELLNEX FINANCE CO SA 1.500% 08/06/2028 EMTN	EUR	4,265,205.25	0.31
3,840,000	HOLCIM FINANCE LUXEMBOURG SA FRN PERP	EUR	3,699,037.06	0.27	2,500,000	IBERDROLA FINANZAS SA FRN PERP	EUR	2,071,146.73	0.15
500,000	HOLCIM FINANCE LUXEMBOURG SA 1.750% 29/08/2029 EMTN	EUR	439,040.18	0.03	1,600,000	SANTANDER CONSUMER FINANCE SA 0.500% 14/11/2026 EMTN	EUR	1,420,693.44	0.10
4,002,000	LOGICOR FINANCING SARL 1.625% 15/07/2027 EMTN	EUR	3,165,643.07	0.23				<b>45,929,311.11</b>	<b>3.32</b>
1,265,000	LOGICOR FINANCING SARL 1.625% 17/01/2030 EMTN	EUR	882,040.35	0.06		<b>Italia</b>			
500,000	LOGICOR FINANCING SARL 2.000% 17/01/2034 EMTN	EUR	298,207.64	0.02	10,535,000	AUTOSTRADE PER L'ITALIA SPA 1.625% 25/01/2028 EMTN	EUR	9,174,650.32	0.65
200,000	LOGICOR FINANCING SARL 2.250% 13/05/2025 EMTN	EUR	183,115.48	0.01	2,500,000	AUTOSTRADE PER L'ITALIA SPA 1.750% 01/02/2027 EMTN	EUR	2,272,911.00	0.16
800,000	LOGICOR FINANCING SARL 3.250% 13/11/2028 EMTN	EUR	645,505.86	0.05	2,000,000	AUTOSTRADE PER L'ITALIA SPA 2.000% 15/01/2030 EMTN	EUR	1,665,853.60	0.12
7,630,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 15/10/2028 EMTN	EUR	6,476,637.68	0.48	2,228,000	AUTOSTRADE PER L'ITALIA SPA 4.750% 24/01/2031 EMTN	EUR	2,199,530.71	0.16
875,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.750% 15/10/2032 EMTN	EUR	686,854.10	0.05	1,300,000	ENEL SPA FRN PERP	EUR	1,236,559.73	0.09
500,000	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040 EMTN	EUR	343,095.26	0.02	2,000,000	ENEL SPA FRN PERP	EUR	1,819,041.46	0.13
2,974,000	MEDTRONIC GLOBAL HOLDINGS SCA 2.250% 07/03/2039 EMTN	EUR	2,392,898.63	0.17	4,489,000	ENEL SPA FRN PERP	EUR	4,517,190.47	0.33
5,902,000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034 EMTN	EUR	5,728,534.20	0.41	2,000,000	INTESA SANPAOLO SPA 04/03/2029 FRN EMTN	EUR	2,006,774.30	0.15
5,625,000	NESTLE FINANCE INTERNATIONAL LTD 1.500% 29/03/2035 EMTN	EUR	4,607,759.03	0.33	1,100,000	INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	936,430.54	0.07
200,000	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029 EMTN	EUR	156,897.86	0.01	500,000	INTESA SANPAOLO SPA 08/03/2028 FRN EMTN	EUR	500,934.41	0.04
268,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032 EMTN	EUR	199,333.88	0.01	1,000,000	INTESA SANPAOLO SPA 1.000% 04/07/2024 EMTN	EUR	965,392.08	0.07
2,449,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	1,842,644.99	0.13	2,600,000	INTESA SANPAOLO SPA 1.000% 19/11/2026 EMTN	EUR	2,357,387.81	0.17
4,600,000	REPSOL EUROPE FINANCE SARL 0.875% 06/07/2033 EMTN	EUR	3,460,500.60	0.25	1,270,000	INTESA SANPAOLO SPA 1.750% 04/07/2029 EMTN	EUR	1,088,967.90	0.08
945,000	SELP FINANCE SARL 1.500% 20/12/2026 EMTN	EUR	817,914.01	0.06	300,000	INTESA SANPAOLO SPA 1.750% 20/03/2028 EMTN	EUR	268,357.51	0.02
5,275,000	SELP FINANCE SARL 3.750% 10/08/2027 EMTN	EUR	4,852,229.69	0.35	750,000	INTESA SANPAOLO SPA 4.000% 23/09/2029 EMTN	USD	594,186.85	0.04
3,200,000	SES SA FRN PERP	EUR	3,134,709.15	0.23	2,050,000	INTESA SANPAOLO SPA 5.625% 08/03/2033 EMTN	EUR	2,008,895.47	0.15
567,000	SES SA 1.625% 22/03/2026 EMTN	EUR	522,707.46	0.04	2,717,000	UNICREDIT SPA 05/07/2029 FRN EMTN	EUR	2,253,576.34	0.16
			<b>61,282,701.38</b>	<b>4.43</b>	2,500,000	UNICREDIT SPA 0.850% 19/01/2031 EMTN	EUR	1,868,279.38	0.14
	<b>Canadá</b>				1,813,000	UNICREDIT SPA 16/06/2026 FRN EMTN	EUR	1,699,002.98	0.12
2,500,000	BANK OF MONTREAL 1.000% 05/04/2026 EMTN	EUR	2,325,202.05	0.17	650,000	UNICREDIT SPA 22/07/2027 FRN EMTN	EUR	594,349.39	0.04
7,000,000	BANK OF NOVA SCOTIA/THE 0.010% 18/03/2025 EMTN	EUR	6,536,676.51	0.47	3,045,000	UNICREDIT SPA 25/06/2025 FRN EMTN	EUR	2,938,186.94	0.21
14,269,000	FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028 EMTN	EUR	12,707,519.93	0.92				<b>42,966,459.19</b>	<b>3.10</b>
1,784,000	FEDERATION DES CAISSES DESJARDINS DU QUEBEC 0.010% 08/04/2026 EMTN	EUR	1,609,929.80	0.12		<b>Suiza</b>			
1,750,000	GREAT-WEST LIFE CO INC 1.750% 07/12/2026 EMTN	EUR	1,605,225.04	0.12	2,900,000	CREDIT SUISSE AG/LONDON 1.500% 10/04/2026 EMTN	EUR	2,647,503.84	0.19
12,735,000	GREAT-WEST LIFE CO INC 4.700% 16/11/2029 EMTN	EUR	13,054,955.67	0.94	1,277,000	CREDIT SUISSE GROUP AG 01/03/2029 FRN EMTN	EUR	1,397,438.61	0.10
1,400,000	ROYAL BANK OF CANADA 0.010% 05/10/2028 EMTN	EUR	1,169,200.91	0.08	4,233,000	CREDIT SUISSE GROUP AG 02/04/2026 FRN EMTN	EUR	4,000,852.21	0.29
7,977,000	TORONTO-DOMINION BANK/THE 1.707% 28/07/2025 EMTN	EUR	7,666,609.74	0.55	300,000	CREDIT SUISSE GROUP AG 0.650% 10/09/2029 EMTN	EUR	223,092.70	0.02
835,000	TORONTO-DOMINION BANK/THE 2.551% 03/08/2027 EMTN	EUR	783,387.68	0.06	4,150,000	CREDIT SUISSE GROUP AG 13/10/2026 FRN EMTN	EUR	3,781,656.00	0.27
			<b>47,458,707.33</b>	<b>3.43</b>	1,500,000	CREDIT SUISSE GROUP AG 17/07/2025 FRN EMTN	EUR	1,403,354.07	0.10
	<b>España</b>				2,000,000	CREDIT SUISSE GROUP AG 24/06/2027 FRN EMTN	EUR	1,727,251.98	0.12
800,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 16/01/2030 FRN GMTN	EUR	734,077.31	0.05	5,000,000	UBS AG/LONDON 0.010% 29/06/2026 EMTN	EUR	4,413,682.15	0.32
1,200,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 24/03/2027 FRN GMTN	EUR	1,076,074.15	0.08	6,941,000	UBS AG/LONDON 0.010% 31/03/2026 EMTN	EUR	6,179,279.32	0.46
1,600,000	BANCO DE SABADELL SA 10/11/2028 FRN EMTN	EUR	1,608,588.40	0.12	4,000,000	UBS AG/LONDON 0.500% 31/03/2031 EMTN	EUR	3,099,339.16	0.22
2,300,000	BANCO DE SABADELL SA 1.625% 07/03/2024 EMTN	EUR	2,248,980.09	0.16	273,000	UBS GROUP AG 0.250% 24/02/2028 EMTN	EUR	222,734.69	0.02
1,900,000	BANCO SANTANDER SA 0.200% 11/02/2028 EMTN	EUR	1,598,787.02	0.12	1,000,000	UBS GROUP AG 03/11/2026 FRN EMTN	EUR	892,678.27	0.06
2,800,000	BANCO SANTANDER SA 5.294% 18/08/2027 EMTN	USD	2,538,667.64	0.18	2,700,000	UBS GROUP AG 11/01/2031 FRN EMTN	EUR	2,641,059.27	0.19
1,700,000	CAIXABANK SA 0.750% 09/07/2026 FRN EMTN	EUR	1,543,410.47	0.11	2,346,000	UBS GROUP AG 17/03/2028 FRN EMTN	EUR	2,353,771.85	0.17
4,100,000	CAIXABANK SA 09/02/2029 FRN EMTN	EUR	3,380,949.38	0.24	3,500,000	UBS GROUP AG 21/03/2025 FRN EMTN	EUR	3,380,283.41	0.24
3,900,000	CAIXABANK SA 10/07/2026 FRN EMTN	EUR	3,636,639.05	0.26				<b>38,363,977.53</b>	<b>2.77</b>
2,000,000	CAIXABANK SA 1.125% 17/05/2024 EMTN	EUR	1,939,631.72	0.14		<b>Irlanda</b>			
3,200,000	CAIXABANK SA 1.125% 27/03/2026 EMTN	EUR	2,969,197.18	0.21	1,380,000	AIB GROUP PLC 04/04/2028 FRN EMTN	EUR	1,252,331.65	0.09
2,500,000	CAIXABANK SA 13/04/2026 FRN GMTN	EUR	2,363,936.58	0.17	1,200,000	AIB GROUP PLC 1.250% 28/05/2024 EMTN	EUR	1,162,631.74	0.08
2,200,000	CAIXABANK SA 14/07/2028 FRN EMTN	EUR	2,178,217.54	0.16	1,076,000	AIB GROUP PLC 17/11/2027 FRN EMTN	EUR	934,130.70	0.07
5,300,000	CAIXABANK SA 14/11/2030 FRN EMTN	EUR	5,483,497.71	0.41	2,700,000	AIB GROUP PLC 30/05/2031 FRN EMTN	EUR	2,446,488.58	0.18
2,000,000	CAIXABANK SA 18/06/2031 FRN EMTN	EUR	1,751,840.82	0.13	447,000	BANK OF IRELAND GROUP PLC 08/07/2024 FRN EMTN	EUR	443,058.30	0.03
1,400,000	CAIXABANK SA 23/02/2033 FRN EMTN	EUR	1,425,152.61	0.10	2,144,000	BANK OF IRELAND GROUP PLC 10/05/2027 FRN EMTN	EUR	1,888,956.81	0.14
1,700,000	CAIXABANK SA 3.750% 07/09/2029 EMTN	EUR	1,694,618.02	0.12	1,914,000	BANK OF IRELAND GROUP PLC 16/07/2028 FRN EMTN	EUR	1,918,622.12	0.14
					3,200,000	CLOVERIE PLC FOR SWISS REINSURANCE CO LTD 11/09/2044 FRN	USD	2,778,607.58	0.20

Las notas adjuntas forman parte integrante de estos estados financieros.





## Goldman Sachs Euro Credit

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Instrumentos financieros derivados a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Denomina- ción	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
7,500,000	KOREA HOUSING FINANCE CORP 0.010% 07/07/2025	EUR	6,889,879.35	0.50	CDS STELLANTIS NV 2.000%	Venta	5.000	20/12/2027	EUR	3,750,000.00	575,908.88
			<b>11,090,907.99</b>	<b>0.80</b>	20/03/2025 CDS STELLANTIS NV 5.250%	Venta	5.000	20/06/2027	EUR	1,900,000.00	277,559.49
	<b>Dinamarca</b>				15/04/2023 CDS STELLANTIS NV 5.250%	Venta	5.000	20/06/2027	EUR	1,800,000.00	262,951.09
1,742,000	CARLSBERG BREWERIES AS 0.375% 30/06/2027	EUR	1,524,962.76	0.11	15/04/2023 CDS CNH	Venta	5.000	20/06/2027	EUR	1,410,000.00	217,228.41
3,800,000	CARLSBERG BREWERIES AS 0.875% 01/07/2029	EUR	3,234,626.96	0.23	INDUSTRIAL NV 0.050%						
3,571,000	EMTN	EUR	3,551,798.91	0.26	20/12/2027 CDS STELLANTIS NV 5.250%	Venta	5.000	20/06/2027	EUR	800,000.00	116,867.15
1,400,000	CARLSBERG BREWERIES AS 3.250% 12/10/2025	EUR	1,406,406.76	0.10	15/04/2023 CDS	Compra	1.000	20/06/2028	EUR	3,300,000.00	101,333.96
			<b>9,717,795.39</b>	<b>0.70</b>	ASSICURAZIONI GENERALI SPA 0.010%						
	<b>Islandia</b>				20/06/2028 CDS AVIVA PLC 0.010%	Compra	1.000	20/06/2028	EUR	3,800,000.00	91,829.01
1,300,000	ARION BANKI HF 0.625% 27/05/2024 EMTN	EUR	1,239,823.55	0.09	20/06/2028 CDS	Compra	1.000	20/06/2028	EUR	2,250,000.00	69,091.34
5,200,000	LANDSBANKINN HF 0.500% 20/05/2024 EMTN	EUR	4,864,999.83	0.35	ASSICURAZIONI GENERALI SPA 0.010%						
2,200,000	LANDSBANKINN HF 1.000% 30/05/2023 EMTN	EUR	2,188,294.77	0.16	20/06/2028 CDS	Compra	1.000	20/06/2028	EUR	2,250,000.00	69,091.34
			<b>8,293,118.15</b>	<b>0.60</b>	ASSICURAZIONI GENERALI SPA 0.010%						
	<b>Australia</b>				20/06/2028 CDS BAYERISHE MOTOREN WERKE AG 1.000%	Venta	1.000	20/06/2027	EUR	3,700,000.00	64,489.45
851,000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028 GMTN	EUR	796,628.94	0.06	20/12/2027 CDS RENAULT SA 1.000%	Compra	1.000	20/12/2025	EUR	4,200,000.00	52,226.66
1,400,000	TRANSURBAN FINANCE CO PTY LTD 1.750% 29/03/2028 EMTN	EUR	1,269,947.81	0.09	20/12/2025 CDS BAYERISHE MOTOREN WERKE AG 1.400%	Venta	1.000	20/06/2027	EUR	3,000,000.00	49,774.80
196,000	WESTPAC BANKING CORP 0.875% 17/04/2027	EUR	175,146.62	0.01	12/01/2024 CDS	Compra	1.000	20/06/2028	EUR	6,200,000.00	37,717.76
3,153,000	WESTPAC BANKING CORP 13/05/2031 FRN	EUR	2,751,303.48	0.20	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.883%	Compra	1.000	20/06/2028	EUR	6,200,000.00	10,245.44
			<b>4,993,026.85</b>	<b>0.36</b>	16/11/2024 CDS VIVENDI SA 1.875%	Compra	1.000	20/06/2028	EUR	5,000,000.00	33,752.50
	<b>República Checa</b>				26/05/2026 CDS	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
5,094,000	CEZ AS 2.375% 06/04/2027 EMTN	EUR	4,689,806.03	0.34	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.883%	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
			<b>4,689,806.03</b>	<b>0.34</b>	16/11/2024 CDS	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
	<b>Hungría</b>				VOLKSWAGEN INTERNATIONAL FINANCE NV 1.883%	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
3,624,000	MOL HUNGARIAN OIL & GAS PLC 2.625% 28/04/2023	EUR	3,615,946.78	0.26	16/11/2024 CDS	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
			<b>3,615,946.78</b>	<b>0.26</b>	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.883%	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
	<b>Islas Vírgenes Británicas</b>				16/11/2024 CDS	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
2,000,000	GLOBAL SWITCH HOLDINGS LTD 1.500% 31/01/2024 EMTN	EUR	1,957,136.14	0.14	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.883%	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
			<b>1,957,136.14</b>	<b>0.14</b>	16/11/2024 CDS	Compra	1.000	20/06/2028	EUR	3,500,000.00	21,292.29
			<b>1,363,557,432.09</b>	<b>98.54</b>	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.883%	Compra	1.000	20/06/2028	EUR	6,200,000.00	10,245.44
	<b>Organismos de inversión colectiva</b>				16/11/2024 CDS	Compra	1.000	20/12/2027	EUR	6,200,000.00	10,245.44
	<b>Fondos de capital variable</b>				VOLKSWAGEN INTERNATIONAL FINANCE NV 1.883%	Compra	1.000	20/12/2027	EUR	6,200,000.00	10,245.44
	<b>Luxemburgo</b>				16/11/2024 CDS MICHELIN LUXEMBOURG SCS 2.7500%	Venta	1.000	20/12/2023	EUR	870,000.00	5,817.08
20,298	LIQUID EURO - Z CAP EUR	EUR	20,184,063.82	1.45	20/06/2019 CDS HOLCIM LTD 3.000%	Venta	1.000	20/06/2027	EUR	3,300,000.00	4,861.23
			<b>20,184,063.82</b>	<b>1.45</b>	22/11/2022 CDS	Compra	1.000	20/06/2028	EUR	3,500,000.00	(15,954.50)
			<b>20,184,063.82</b>	<b>1.45</b>	ASSICURAZIONI GENERALI SPA 0.010%						
	<b>Total cartera de títulos</b>		<b>1,383,741,495.91</b>	<b>99.99</b>	20/06/2028 CDS UNIBAIL- RODAMCO- WESTFIELD SE 0.010%	Venta	1.000	20/12/2027	EUR	800,000.00	(48,230.99)
					20/06/2028 CDX ITRAXX EUROPE SERIES 39 VERSION 1	Compra	1.000	20/06/2028	EUR	33,250,000.00	(245,552.91)
										<b>1,704,500.43</b>	

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Credit

(Denominado en EUR)

Instrumentos financieros derivados a 31/03/2023 (continuación)

Resumen de activos netos a 31/03/2023

Por cobrar (%)	Por pagar (%)	Fecha de vencimiento	Divisa	Nacional	Valor del swap en EUR		% VL	
						<b>Total cartera de títulos</b>	<b>1,383,741,495.91</b>	<b>99.99</b>
						<b>Total instrumentos financieros derivados (18,335,561.17)</b>	<b>(1.32)</b>	
						<b>Efectivo en bancos</b>	<b>856,273.42</b>	<b>0.06</b>
						<b>Otros activos y pasivos</b>	<b>17,567,703.06</b>	<b>1.27</b>
						<b>Total activos netos</b>	<b>1,383,829,911.22</b>	<b>100.00</b>
<b>Swaps de tipos de interés</b>								
Floating	4.190	19/06/2026	EUR	3,000,000.00	(89,257.95)			
0.897	Floating	13/10/2027	EUR	5,500,000.00	(504,233.95)			
-0.215	Floating	17/11/2024	EUR	25,000,000.00	(1,432,145.75)			
1.530	Floating	15/08/2027	EUR	26,550,000.00	(1,684,799.01)			
-0.148	Floating	16/11/2024	EUR	33,000,000.00	(1,858,479.81)			
1.439	Floating	19/04/2031	EUR	22,000,000.00	(2,395,474.84)			
0.852	Floating	25/02/2032	EUR	33,500,000.00	(5,505,639.91)			
0.837	Floating	16/02/2032	EUR	38,800,000.00	(6,401,885.54)			
					<b>(19,871,916.76)</b>			
<b>Contratos a plazo sobre divisas</b>								
31,145,415.04	EUR	33,920,736.11	USD	30/06/2023	31,145,415.04	79,852.64		
51,334,307.19	CZK	2,184,785.50	EUR	19/04/2023	2,184,785.50	(1,800.67)		
7,712,094.49	EUR	6,810,000.00	GBP	30/06/2023	7,712,094.49	(12,812.61)		
					<b>41,042,295.03</b>	<b>65,239.36</b>		
<b>Futuros sobre tipos de interés</b>								
(432)	EURO-BOBL FUTURE 08/06/2023		EUR		50,924,160.00	(444,325.27)		
34	EURO-BUND FUTURE 08/06/2023		EUR		4,618,560.00	(5,626.40)		
50	EURO-BUXL 30Y BOND 08/06/2023		EUR		7,043,000.00	419,000.00		
312	EURO-SCHATZ FUTURE 08/06/2023		EUR		32,976,840.00	178,744.93		
(20)	LONG GILT FUTURE 28/06/2023		GBP		2,352,378.82	(54,854.70)		
(11)	US 10YR NOTE (CBT) 21/06/2023		USD		1,163,551.59	(2,544.36)		
(28)	US 2YR NOTE (CBT) 30/06/2023		USD		5,320,711.98	(34,469.83)		
(213)	US 5YR NOTE (CBT) 30/06/2023		USD		21,469,155.66	(289,308.57)		
					<b>125,868,358.05</b>	<b>(233,384.20)</b>		
<b>Total instrumentos financieros derivados</b>					<b>(18,335,561.17)</b>			

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Liquidity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	52,296,415.12	<b>Número de acciones</b>		
	30/09/2022	EUR	51,291,525.71			
	30/09/2021	EUR	50,894,213.86	Capitalisation R (EUR)	31/03/2023	10,534
<b>Valor liquidativo por acción**</b>					30/09/2022	14,694
					30/09/2021	16,500
Capitalisation I (EUR)	31/03/2023	EUR	-	Capitalisation S (EUR)	31/03/2023	61
	30/09/2022	EUR	-		30/09/2022	61
	30/09/2021	EUR	4,868.65		30/09/2021	63
Capitalisation N (EUR)	31/03/2023	EUR	253.60	Capitalisation X (EUR)	31/03/2023	54,859
	30/09/2022	EUR	251.55		30/09/2022	32,313
	30/09/2021	EUR	252.89		30/09/2021	25,915
Capitalisation P (EUR)	31/03/2023	EUR	253.85	Distribution N (EUR)	31/03/2023	36
	30/09/2022	EUR	251.80		30/09/2022	54
	30/09/2021	EUR	253.14		30/09/2021	38
Capitalisation R (EUR)	31/03/2023	EUR	253.85	Distribution P (EUR)	31/03/2023	448
	30/09/2022	EUR	251.80		30/09/2022	465
	30/09/2021	EUR	253.14		30/09/2021	723
Capitalisation S (EUR)	31/03/2023	EUR	5,149.35	Distribution R (EUR)	31/03/2023	6,869
	30/09/2022	EUR	5,107.04		30/09/2022	10,672
	30/09/2021	EUR	5,132.66		30/09/2021	5,733
Capitalisation X (EUR)	31/03/2023	EUR	251.24			
	30/09/2022	EUR	249.22			
	30/09/2021	EUR	250.54			
Distribution N (EUR)	31/03/2023	EUR	997.90	<b>Gastos corrientes en %*</b>		
	30/09/2022	EUR	989.82	Capitalisation N (EUR)	31/03/2023	0.17%
	30/09/2021	EUR	995.11	Capitalisation P (EUR)	31/03/2023	0.17%
Distribution P (EUR)	31/03/2023	EUR	999.05	Capitalisation R (EUR)	31/03/2023	0.17%
	30/09/2022	EUR	990.99	Capitalisation S (EUR)	31/03/2023	0.14%
	30/09/2021	EUR	996.25	Capitalisation X (EUR)	31/03/2023	0.17%
Distribution R (EUR)	31/03/2023	EUR	999.00	Distribution N (EUR)	31/03/2023	0.17%
	30/09/2022	EUR	990.94	Distribution P (EUR)	31/03/2023	0.17%
	30/09/2021	EUR	996.22	Distribution R (EUR)	31/03/2023	0.17%
<b>Número de acciones</b>				<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(133.71%)
Capitalisation I (EUR)	31/03/2023		-			
	30/09/2022		-			
	30/09/2021		375			
Capitalisation N (EUR)	31/03/2023		27,121			
	30/09/2022		25,748			
	30/09/2021		20,071			
Capitalisation P (EUR)	31/03/2023		83,908			
	30/09/2022		86,013			
	30/09/2021		104,803			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Euro Liquidity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>46,804,940.95</b>
Organismos de inversión colectiva		2,346,539.11
Obligaciones y otros instrumentos de deuda		2,503,743.82
Instrumentos del mercado monetario		41,954,658.02
<b>Efectivo en bancos</b>		<b>6,247,849.06</b>
<b>Otros activos</b>	4	<b>7,190,957.17</b>
<b>Total activos</b>		<b>60,243,747.18</b>
<b>Pasivos corrientes</b>	4	<b>(7,947,332.06)</b>
<b>Total pasivo</b>		<b>(7,947,332.06)</b>
<b>Activos netos al final del período</b>		<b>52,296,415.12</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Euro Liquidity

(Denominado en EUR)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Finlandia</b>				
					2,000,000	OP CORPORATE BANK PLC ZCP 12/01/2024	EUR	1,945,755.90	3.72
								<b>1,945,755.90</b>	<b>3.72</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Jersey</b>				
					1,500,000	THE ROYAL BA ZCP 08/06/2023	EUR	1,491,242.27	2.85
								<b>1,491,242.27</b>	<b>2.85</b>
<b>Luxemburgo</b>					<b>Países Bajos</b>				
2,000,000	PURPLE PROTECTED ASSET - COMPARTMENT 12/04/2023 FRN EMTN	EUR	1,999,403.82	3.83	1,000,000	KONINKLIJKE ZCP 08/05/2023	EUR	996,857.18	1.91
500,000	PURPLE PROTECTED ASSET - COMPARTMENT 18/10/2023 FRN EMTN	EUR	504,340.00	0.96				<b>996,857.18</b>	<b>1.91</b>
			<b>2,503,743.82</b>	<b>4.79</b>				<b>41,954,658.02</b>	<b>80.22</b>
			<b>2,503,743.82</b>	<b>4.79</b>	<b>Organismos de inversión colectiva</b>				
<b>Instrumentos del mercado monetario</b>					<b>Fondos de capital variable</b>				
<b>Gran Bretaña</b>					<b>Luxemburgo</b>				
2,000,000	BARCLAYS B ZCP 06/06/2023	EUR	2,008,198.18	3.84	2,360	LIQUID EURO - Z CAP EUR	EUR	2,346,539.11	4.49
1,000,000	KEB HANA BANK ZCP 31/07/2023 (1)	EUR	989,302.40	1.89				<b>2,346,539.11</b>	<b>4.49</b>
2,000,000	LAND SECURITIES GROUP PLC ZCP 28/04/2023	EUR	1,995,827.12	3.82				<b>2,346,539.11</b>	<b>4.49</b>
2,000,000	MUFG BANK LTD ZCP 10/05/2023 (1)	EUR	1,993,266.72	3.81				<b>2,346,539.11</b>	<b>4.49</b>
2,000,000	NORDEA BANK ABP ZCP 25/04/2023 (1)	EUR	2,021,782.16	3.86				<b>2,346,539.11</b>	<b>4.49</b>
2,000,000	TORONTO-DOMINION BANK 19/07/2023 FRN (1)	EUR	2,021,865.02	3.82				<b>2,346,539.11</b>	<b>4.49</b>
			<b>11,026,241.60</b>	<b>21.04</b>				<b>2,346,539.11</b>	<b>4.49</b>
<b>Francia</b>					<b>Total cartera de títulos</b>				
2,000,000	AXA BANQUE ZCP 23/08/2023	EUR	2,020,605.30	3.86				<b>46,804,940.95</b>	<b>89.50</b>
1,500,000	BPCE SA ZCP 31/08/2023	EUR	1,515,951.93	2.90				<b>46,804,940.95</b>	<b>89.50</b>
1,000,000	CDC HABITAT ZCP 25/09/2023	EUR	983,187.55	1.88				<b>6,247,849.06</b>	<b>11.95</b>
1,000,000	CREDIT AGRICOLE ZCP 10/05/2023	EUR	996,847.79	1.91				<b>(756,374.89)</b>	<b>(1.45)</b>
1,000,000	CREDIT AGRICOLE SA ZCP 21/09/2023	EUR	1,010,515.36	1.93				<b>52,296,415.12</b>	<b>100.00</b>
2,000,000	PARIS VI ZCP 13/04/2023	EUR	1,998,262.56	3.82					
			<b>8,525,370.49</b>	<b>16.30</b>					
<b>Bélgica</b>					<b>Efectivo en bancos</b>				
1,500,000	BRUSSELS MUNICIPALITIES REGION ZCP 05/04/2023	EUR	1,499,736.18	2.87					
2,500,000	FLEMISH COM ZCP 19/04/2023	EUR	2,496,533.28	4.77					
2,000,000	SUMITOMO MITSUI BANKING CORPOR ZCP 10/05/2023 (1)	EUR	1,993,144.22	3.81					
			<b>5,989,413.68</b>	<b>11.45</b>					
<b>Alemania</b>					<b>Otros activos y pasivos</b>				
2,500,000	DEKABANK DT ZCP 28/04/2023	EUR	2,494,277.03	4.77					
1,500,000	RWE AG ZCP 04/05/2023	EUR	1,499,740.35	2.87					
1,000,000	RWE AG ZCP 11/04/2023	EUR	999,258.61	1.91					
			<b>4,993,275.99</b>	<b>9.55</b>					
<b>Estados Unidos</b>					<b>Total activos netos</b>				
1,000,000	DANAHER CORP ZCP 04/21/2023	EUR	998,304.98	1.91					
1,000,000	DANAHER CORPORATION ZCP 11/05/2023	EUR	996,634.99	1.91					
2,000,000	FIDELITY NATIONAL INFORMATION SERVICES INC ZCP 24/04/2023	EUR	1,996,310.92	3.81					
1,000,000	THE PROCTER ZCP 12/05/2023	EUR	996,630.72	1.91					
			<b>4,987,881.61</b>	<b>9.54</b>					
<b>España</b>					<b>Resumen de activos netos a 31/03/2023</b>				
2,000,000	SANTANDER CONSUMER FINANCE ZCP 11/04/2023	EUR	1,998,619.30	3.82					
			<b>1,998,619.30</b>	<b>3.82</b>					

(1) Certificado de depósito a corto plazo.

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Euro Long Duration Bond

(Denominado en EUR)

## Estadísticas

				<b>Gastos corrientes en %*</b>		
<b>Patrimonio neto</b>	31/03/2023	EUR	197,398,992.38	Capitalisation I (EUR)	31/03/2023	0.49%
	30/09/2022	EUR	524,059,522.86			
	30/09/2021	EUR	917,543,409.85			
<b>Valor liquidativo por acción**</b>				Capitalisation N (EUR)	31/03/2023	0.39%
Capitalisation I (EUR)	31/03/2023	EUR	6,669.92	Capitalisation P (EUR)	31/03/2023	0.85%
	30/09/2022	EUR	6,627.23			
	30/09/2021	EUR	9,786.88			
Capitalisation N (EUR)	31/03/2023	EUR	379.16	Capitalisation R (EUR)	31/03/2023	0.56%
	30/09/2022	EUR	376.22			
	30/09/2021	EUR	555.05			
Capitalisation P (EUR)	31/03/2023	EUR	363.75	Capitalisation X (EUR)	31/03/2023	0.95%
	30/09/2022	EUR	362.07			
	30/09/2021	EUR	536.61			
Capitalisation R (EUR)	31/03/2023	EUR	173.36	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	7.32%
	30/09/2022	EUR	172.31			
	30/09/2021	EUR	-			
Capitalisation X (EUR)	31/03/2023	EUR	356.68			
	30/09/2022	EUR	355.21			
	30/09/2021	EUR	526.95			
<b>Número de acciones</b>						
Capitalisation I (EUR)	31/03/2023		28,218			
	30/09/2022		28,332			
	30/09/2021		31,104			
Capitalisation N (EUR)	31/03/2023		4,644			
	30/09/2022		876,138			
	30/09/2021		1,094,078			
Capitalisation P (EUR)	31/03/2023		9,003			
	30/09/2022		8,472			
	30/09/2021		4,936			
Capitalisation R (EUR)	31/03/2023		7,302			
	30/09/2022		8,611			
	30/09/2021		-			
Capitalisation X (EUR)	31/03/2023		8,094			
	30/09/2022		5,979			
	30/09/2021		6,111			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Euro Long Duration Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>193,929,790.04</b>
Organismos de inversión colectiva		17,160,430.94
Obligaciones y otros instrumentos de deuda		176,769,359.10
<b>Total instrumentos financieros derivados</b>	2	<b>380,653.37</b>
Swaps de tipos de interés		380,653.37
<b>Efectivo en bancos</b>		<b>158,374.72</b>
<b>Cuenta de depósito de garantía</b>		<b>459,529.87</b>
<b>Otros activos</b>	4	<b>2,989,064.53</b>
<b>Total activos</b>		<b>197,917,412.53</b>
<b>Pasivos corrientes</b>	4	<b>(324,926.05)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(193,494.10)</b>
Futuros		(193,494.10)
<b>Total pasivo</b>		<b>(518,420.15)</b>
<b>Activos netos al final del período</b>		<b>197,398,992.38</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Long Duration Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,500,000	ITALY BUONI POLIENNALI DEL TESORO 2.800% 01/03/2067	EUR	1,051,495.85	0.53
					1,700,000	ITALY BUONI POLIENNALI DEL TESORO 2.950% 01/09/2038	EUR	1,447,826.78	0.73
					1,800,000	ITALY BUONI POLIENNALI DEL TESORO 3.100% 01/03/2040	EUR	1,536,399.14	0.78
					2,800,000	ITALY BUONI POLIENNALI DEL TESORO 3.250% 01/09/2046	EUR	2,363,593.65	1.20
					1,900,000	ITALY BUONI POLIENNALI DEL TESORO 3.350% 01/03/2035	EUR	1,743,290.79	0.88
					531,000	ITALY BUONI POLIENNALI DEL TESORO 3.450% 01/03/2048	EUR	459,999.27	0.23
					669,000	ITALY BUONI POLIENNALI DEL TESORO 3.450% 01/03/2048	EUR	579,547.11	0.29
					1,000,000	ITALY BUONI POLIENNALI DEL TESORO 3.850% 01/09/2049	EUR	918,946.18	0.47
					2,800,000	ITALY BUONI POLIENNALI DEL TESORO 4.000% 01/02/2037	EUR	2,737,194.40	1.39
					1,000,000	ITALY BUONI POLIENNALI DEL TESORO 4.750% 01/09/2044	EUR	1,050,060.48	0.53
					2,000,000	ITALY BUONI POLIENNALI DEL TESORO 5.000% 01/08/2034	EUR	2,146,140.36	1.09
					1,500,000	ITALY BUONI POLIENNALI DEL TESORO 5.000% 01/08/2039	EUR	1,613,352.80	0.82
					3,000,000	ITALY BUONI POLIENNALI DEL TESORO 5.000% 01/09/2040	EUR	3,236,973.15	1.63
								<b>28,035,432.36</b>	<b>14.20</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>España</b>				
<b>Francia</b>					200,000	BANCO SANTANDER SA 2.000% 27/11/2034	EUR	172,225.62	0.09
200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.750% 01/02/2033 EMTN	EUR	198,829.25	0.10	200,000	CAIXABANK SA 4.125% 24/03/2036	EUR	210,174.71	0.11
100,000	BOUYGUES SA 3.250% 30/06/2037	EUR	91,280.49	0.05	797,000	SPAIN GOVERNMENT BOND 0.850% 30/07/2037	EUR	555,749.52	0.28
500,000	BPCE SFH SA 0.375% 18/03/2041	EUR	301,099.01	0.15	2,000,000	SPAIN GOVERNMENT BOND 1.000% 31/10/2050	EUR	1,073,912.60	0.54
500,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.250% 22/01/2035 EMTN	EUR	399,519.38	0.20	2,880,000	SPAIN GOVERNMENT BOND 1.200% 31/10/2040	EUR	1,964,642.95	1.00
200,000	CIE DE FINANCEMENT FONCIER SA 3.875% 25/04/2055 EMTN	EUR	230,373.56	0.12	950,000	SPAIN GOVERNMENT BOND 1.450% 31/10/2071	EUR	463,352.52	0.23
600,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.875% 06/05/2034 EMTN	EUR	467,393.18	0.24	1,950,000	SPAIN GOVERNMENT BOND 1.850% 30/07/2035	EUR	1,640,819.91	0.83
1,600,000	ELECTRICITE DE FRANCE SA 2.000% 09/12/2049 EMTN	EUR	969,961.41	0.49	1,000,000	SPAIN GOVERNMENT BOND 1.900% 31/10/2052	EUR	663,856.67	0.34
300,000	ELECTRICITE DE FRANCE SA 4.750% 12/10/2034 EMTN	EUR	302,880.88	0.15	1,400,000	SPAIN GOVERNMENT BOND 2.700% 31/10/2048	EUR	1,163,509.89	0.59
800,000	ENGIE SA 1.000% 26/10/2036 EMTN	EUR	550,913.50	0.28	1,400,000	SPAIN GOVERNMENT BOND 2.900% 31/10/2046	EUR	1,226,278.94	0.62
2,500,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2040	EUR	1,630,066.70	0.83	1,000,000	SPAIN GOVERNMENT BOND 3.450% 30/07/2066	EUR	920,369.09	0.47
5,510,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2072	EUR	2,182,644.89	1.10	2,100,000	SPAIN GOVERNMENT BOND 4.200% 31/01/2037	EUR	2,248,478.61	1.14
4,500,000	FRANCE GOVERNMENT BOND OAT 0.750% 25/05/2052	EUR	2,462,897.93	1.25	2,500,000	SPAIN GOVERNMENT BOND 4.700% 30/07/2041	EUR	2,833,696.60	1.44
620,000	FRANCE GOVERNMENT BOND OAT 0.750% 25/05/2053	EUR	329,937.59	0.17	3,000,000	SPAIN GOVERNMENT BOND 4.900% 30/07/2040	EUR	3,475,790.46	1.75
3,500,000	FRANCE GOVERNMENT BOND OAT 1.250% 25/05/2034	EUR	2,938,203.66	1.49	1,400,000	SPAIN GOVERNMENT BOND 5.150% 31/10/2044	EUR	1,696,168.87	0.86
4,000,000	FRANCE GOVERNMENT BOND OAT 1.250% 25/05/2036	EUR	3,225,975.84	1.63	400,000	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	294,858.53	0.15
2,900,000	FRANCE GOVERNMENT BOND OAT 1.500% 25/05/2050	EUR	2,023,835.85	1.03				<b>20,603,885.49</b>	<b>10.44</b>
1,300,000	FRANCE GOVERNMENT BOND OAT 1.750% 25/05/2066	EUR	892,492.25	0.45	<b>Alemania</b>				
2,700,000	FRANCE GOVERNMENT BOND OAT 1.750% 25/06/2039	EUR	2,249,502.89	1.14	3,200,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2050	EUR	1,734,107.23	0.88
2,700,000	FRANCE GOVERNMENT BOND OAT 2.000% 25/05/2048	EUR	2,148,497.00	1.09	2,000,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2052	EUR	1,029,643.24	0.52
2,700,000	FRANCE GOVERNMENT BOND OAT 3.250% 25/05/2045	EUR	2,723,666.61	1.38	4,500,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.000% 04/01/2037	EUR	5,333,779.98	2.69
1,500,000	FRANCE GOVERNMENT BOND OAT 4.000% 25/04/2055	EUR	1,722,422.67	0.87	500,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.250% 04/07/2039	EUR	620,795.45	0.31
2,700,000	FRANCE GOVERNMENT BOND OAT 4.000% 25/04/2060	EUR	3,138,665.79	1.59	3,650,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.750% 04/07/2040	EUR	4,831,130.44	2.45
2,000,000	FRANCE GOVERNMENT BOND OAT 4.000% 25/10/2038	EUR	2,213,656.70	1.12	93,000	DEUTSCHE KREDITBANK AG 3.000% 31/01/2035	EUR	91,602.20	0.05
3,500,000	FRANCE GOVERNMENT BOND OAT 4.500% 25/04/2041	EUR	4,131,043.07	2.09	400,000	DZ HYP AG 0.375% 10/11/2034 EMTN	EUR	291,992.36	0.15
2,800,000	FRANCE GOVERNMENT BOND OAT 4.750% 25/04/2035	EUR	3,292,267.55	1.67	300,000	HANNOVER RUECK SE 30/06/2042 FRN	EUR	214,179.09	0.11
400,000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 2.000% 18/04/2036 EMTN	EUR	335,679.38	0.17	300,000	ING-DIBA AG 1.250% 09/10/2033 EMTN	EUR	249,193.67	0.13
2,400,000	SNCF RESEAU 3.300% 18/12/2042 EMTN	EUR	2,262,824.81	1.15	3,300,000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.600% 04/06/2041 EMTN	EUR	2,109,668.75	1.07
3,384,000	SNCF RESEAU 5.000% 10/10/2033 EMTN	EUR	3,872,594.91	1.96	2,200,000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.000% 16/10/2046 EMTN	EUR	1,423,037.53	0.72
200,000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.535% 31/05/2039 EMTN	EUR	145,812.53	0.07	750,000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.375% 15/01/2120 EMTN	EUR	373,236.12	0.19
400,000	TOTALENERGIES SE FRN PERP EMTN	EUR	289,243.55	0.15	600,000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.750% 11/07/2068 EMTN	EUR	391,735.27	0.20
200,000	UNIBAIL-RODAMCO-WESTFIELD SE 2.250% 14/05/2038 EMTN	EUR	141,890.46	0.07	300,000	VONOVIA SE 1.500% 14/06/2041	EUR	158,142.71	0.08
				<b>47,866,073.29</b>	<b>24.25</b>				
<b>Italia</b>					<b>Países Bajos</b>				
200,000	CREDIT AGRICOLE ITALIA SPA 1.750% 15/01/2038 EMTN	EUR	154,409.89	0.08	700,000	ABN AMRO BANK NV 1.125% 23/04/2039	EUR	513,161.99	0.26
1,270,000	ITALY BUONI POLIENNALI DEL TESORO 1.450% 01/03/2036	EUR	929,439.11	0.47	200,000	ABN AMRO BANK NV 1.450% 12/04/2038	EUR	157,079.01	0.08
1,200,000	ITALY BUONI POLIENNALI DEL TESORO 1.500% 30/04/2045	EUR	726,945.17	0.37					
1,400,000	ITALY BUONI POLIENNALI DEL TESORO 1.700% 01/09/2051	EUR	824,126.94	0.42					
1,500,000	ITALY BUONI POLIENNALI DEL TESORO 1.800% 01/03/2041	EUR	1,034,780.15	0.52					
700,000	ITALY BUONI POLIENNALI DEL TESORO 2.150% 01/09/2052	EUR	451,352.93	0.23					
1,500,000	ITALY BUONI POLIENNALI DEL TESORO 2.250% 01/09/2036	EUR	1,205,109.51	0.61					
1,400,000	ITALY BUONI POLIENNALI DEL TESORO 2.450% 01/09/2050	EUR	983,608.40	0.50					
1,100,000	ITALY BUONI POLIENNALI DEL TESORO 2.700% 01/03/2047	EUR	840,840.30	0.43					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Long Duration Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
400,000	COOPERATIEVE RABOBANK UA 1.500% 26/04/2038 EMTN	EUR	316,203.35	0.16	1,000,000	BELGIUM GOVERNMENT BOND 5.000% 28/03/2035	EUR	1,188,589.75	0.60
200,000	DE VOLKSBANK NV 0.125% 19/11/2040 EMTN	EUR	115,582.43	0.06				<b>11,189,721.21</b>	<b>5.67</b>
700,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036 EMTN	EUR	461,463.39	0.23		<b>Supranacional - Multinacional</b>			
200,000	HEINEKEN NV 1.750% 07/05/2040 EMTN	EUR	144,746.04	0.07	3,100,000	EUROPEAN INVESTMENT BANK 0.010% 15/05/2041 EMTN	EUR	1,744,860.23	0.89
300,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.250% 09/09/2041	EUR	191,621.19	0.10	1,799,000	EUROPEAN INVESTMENT BANK 0.050% 27/01/2051	EUR	753,135.48	0.38
600,000	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2038	EUR	401,368.43	0.20	813,000	EUROPEAN INVESTMENT BANK 0.200% 17/03/2036	EUR	559,589.69	0.28
1,000,000	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2052	EUR	491,386.68	0.25	1,354,000	EUROPEAN INVESTMENT BANK 0.875% 13/09/2047 EMTN	EUR	832,218.57	0.42
1,200,000	NETHERLANDS GOVERNMENT BOND 0.500% 15/01/2040	EUR	843,527.00	0.43	700,000	EUROPEAN INVESTMENT BANK 1.500% 15/11/2047	EUR	501,455.83	0.25
430,000	NETHERLANDS GOVERNMENT BOND 2.000% 15/01/2054	EUR	376,145.07	0.19	880,000	EUROPEAN INVESTMENT BANK 3.000% 14/10/2033 EMTN	EUR	877,054.38	0.44
1,000,000	NETHERLANDS GOVERNMENT BOND 2.500% 15/01/2033	EUR	990,403.24	0.50	1,963,000	EUROPEAN INVESTMENT BANK 4.000% 15/10/2037 EMTN	EUR	2,135,960.24	1.09
1,500,000	NETHERLANDS GOVERNMENT BOND 2.750% 15/01/2047	EUR	1,528,454.25	0.77	811,986	EUROPEAN STABILITY MECHANISM 0.875% 18/07/2042 EMTN	EUR	529,958.95	0.27
1,600,000	NETHERLANDS GOVERNMENT BOND 3.750% 15/01/2042	EUR	1,834,718.18	0.94	1,353,314	EUROPEAN STABILITY MECHANISM 1.625% 17/11/2036 EMTN	EUR	1,117,568.53	0.57
1,400,000	NETHERLANDS GOVERNMENT BOND 4.000% 15/01/2037	EUR	1,600,649.57	0.81	338,328	EUROPEAN STABILITY MECHANISM 1.850% 01/12/2055 EMTN	EUR	244,107.59	0.12
300,000	RWE AG 5.750% 14/02/2033 EMTN	EUR	343,151.06	0.17	3,384,000	EUROPEAN UNION 0.300% 04/11/2050 EMTN	EUR	1,598,419.61	0.82
100,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 24/02/2043	EUR	97,224.08	0.05				<b>10,894,329.10</b>	<b>5.53</b>
250,000	STELLANTIS NV 2.750% 01/04/2032 EMTN	EUR	222,358.14	0.11		<b>Austria</b>			
400,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	434,885.64	0.22	440,000	AUSTRIA GOVERNMENT BOND 1.850% 23/05/2049	EUR	346,580.42	0.18
200,000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.625% 18/10/2041	EUR	139,400.08	0.07	1,120,000	AUSTRIA GOVERNMENT BOND ZCP 20/10/2040	EUR	656,543.72	0.32
200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 16/11/2038	EUR	189,326.12	0.10	350,000	AUSTRIA GOVERNMENT BOND 0.700% 20/04/2071	EUR	160,666.92	0.08
300,000	VONOVIA FINANCE BV 1.125% 14/09/2034 EMTN	EUR	181,223.09	0.09	600,000	AUSTRIA GOVERNMENT BOND 0.750% 20/03/2051	EUR	348,257.99	0.18
			<b>11,574,078.03</b>	<b>5.86</b>	500,000	AUSTRIA GOVERNMENT BOND 0.850% 30/06/2020	EUR	214,719.67	0.11
	<b>Luxemburgo</b>				140,000	AUSTRIA GOVERNMENT BOND 1.500% 02/11/2086	EUR	85,182.48	0.04
200,000	DH EUROPE FINANCE II SARL 1.800% 18/09/2049	EUR	133,771.09	0.07	870,000	AUSTRIA GOVERNMENT BOND 1.500% 20/02/2047	EUR	647,562.15	0.33
1,015,000	EUROPEAN FINANCIAL STABILITY FACILITY 1.200% 17/02/2045 EMTN	EUR	700,677.28	0.35	500,000	AUSTRIA GOVERNMENT BOND 2.100% 20/09/2117	EUR	372,656.98	0.19
1,500,000	EUROPEAN FINANCIAL STABILITY FACILITY 1.450% 05/09/2040 EMTN	EUR	1,148,495.22	0.58	910,000	AUSTRIA GOVERNMENT BOND 2.400% 23/05/2034	EUR	860,857.32	0.44
577,000	EUROPEAN FINANCIAL STABILITY FACILITY 1.700% 13/02/2043 EMTN	EUR	448,081.01	0.23	400,000	AUSTRIA GOVERNMENT BOND 3.150% 20/06/2044	EUR	409,743.25	0.21
2,500,000	EUROPEAN FINANCIAL STABILITY FACILITY 2.000% 28/02/2056 EMTN	EUR	1,890,783.00	0.96	350,000	AUSTRIA GOVERNMENT BOND 3.800% 26/01/2062	EUR	410,904.56	0.21
5,413,000	EUROPEAN FINANCIAL STABILITY FACILITY 2.350% 29/07/2044 EMTN	EUR	4,723,291.62	2.39	940,000	AUSTRIA GOVERNMENT BOND 4.150% 15/03/2037	EUR	1,052,434.81	0.53
1,300,000	EUROPEAN FINANCIAL STABILITY FACILITY 3.375% 03/04/2037 EMTN	EUR	1,323,684.36	0.67	300,000	UNICREDIT BANK AUSTRIA AG 0.050% 21/09/2035	EUR	201,068.33	0.10
100,000	LOGICOR FINANCING SARL 2.000% 17/01/2034 EMTN	EUR	59,641.53	0.03				<b>5,767,178.60</b>	<b>2.92</b>
1,000,000	MEDTRONIC GLOBAL HOLDINGS SCA 1.500% 02/07/2039	EUR	712,902.40	0.36		<b>Estados Unidos</b>			
500,000	REPSOL EUROPE FINANCE SARL 0.875% 06/07/2033 EMTN	EUR	376,141.37	0.19	800,000	AT&T INC 3.150% 04/09/2036	EUR	707,729.30	0.36
			<b>11,517,468.88</b>	<b>5.83</b>	200,000	CITIGROUP INC 22/09/2033 FRN	EUR	194,936.77	0.10
	<b>Bélgica</b>				900,000	COCA-COLA CO/THE 1.625% 09/03/2035	EUR	733,302.65	0.37
850,000	ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036 EMTN	EUR	759,932.99	0.38	522,000	ELI LILLY & CO 1.125% 14/09/2051	EUR	290,784.12	0.15
1,510,000	BELGIUM GOVERNMENT BOND 0.400% 22/06/2040	EUR	947,096.37	0.48	321,000	MORGAN STANLEY 29/04/2033 FRN GMTN	EUR	244,506.30	0.12
750,000	BELGIUM GOVERNMENT BOND 0.650% 22/06/2071	EUR	315,076.93	0.16	300,000	PEPSICO INC 0.875% 16/10/2039	EUR	200,075.67	0.10
600,000	BELGIUM GOVERNMENT BOND 1.250% 22/04/2033	EUR	515,360.82	0.26	100,000	PROCTER & GAMBLE CO/THE 0.900% 04/11/2041	EUR	65,731.90	0.03
300,000	BELGIUM GOVERNMENT BOND 1.450% 22/06/2037	EUR	241,479.77	0.12	150,000	PROLOGIS EURO FINANCE LLC 1.500% 10/09/2049	EUR	78,941.99	0.04
600,000	BELGIUM GOVERNMENT BOND 1.600% 22/06/2047	EUR	430,926.89	0.22	353,000	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	317,453.76	0.16
1,300,000	BELGIUM GOVERNMENT BOND 1.700% 22/06/2050	EUR	929,594.03	0.47	300,000	VERIZON COMMUNICATIONS INC 1.850% 18/05/2040	EUR	212,476.34	0.11
1,510,000	BELGIUM GOVERNMENT BOND 1.900% 22/06/2038	EUR	1,274,568.67	0.65	300,000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	258,731.29	0.13
400,000	BELGIUM GOVERNMENT BOND 2.150% 22/06/2066	EUR	302,772.49	0.15				<b>3,304,670.09</b>	<b>1.67</b>
1,100,000	BELGIUM GOVERNMENT BOND 2.250% 22/06/2057	EUR	865,548.79	0.44		<b>Irlanda</b>			
770,000	BELGIUM GOVERNMENT BOND 3.000% 22/06/2034	EUR	765,707.58	0.39	600,000	IRELAND GOVERNMENT BOND 0.400% 15/05/2035	EUR	444,510.00	0.23
600,000	BELGIUM GOVERNMENT BOND 3.750% 22/06/2045	EUR	640,956.48	0.32	500,000	IRELAND GOVERNMENT BOND 1.300% 15/05/2033	EUR	435,362.15	0.22
1,780,000	BELGIUM GOVERNMENT BOND 4.250% 28/03/2041	EUR	2,012,109.65	1.03	750,000	IRELAND GOVERNMENT BOND 1.500% 15/05/2050	EUR	525,315.22	0.27
					700,000	IRELAND GOVERNMENT BOND 1.700% 15/05/2037	EUR	592,979.37	0.30

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Euro Long Duration Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	
750,000	IRELAND GOVERNMENT BOND 2.000% 18/02/2045	EUR	612,874.84	0.31	10,989	LIQUID EURO - Z CAP EUR	EUR	10,927,720.65	5.53	
230,000	VODAFONE INTERNATIONAL FINANCING DAC 3.750% 02/12/2034 EMTN	EUR	224,073.28	0.11				<b>17,160,430.94</b>	<b>8.69</b>	
			<b>2,835,114.86</b>	<b>1.44</b>				<b>17,160,430.94</b>	<b>8.69</b>	
<b>Finlandia</b>					<b>Total cartera de títulos</b>					
670,000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	459,970.34	0.23				<b>193,929,790.04</b>	<b>98.24</b>	
700,000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	331,534.55	0.18	Instrumentos financieros derivados a 31/03/2023					
200,000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	165,806.93	0.08	Por cobrar (%)	Por pagar (%)	Fecha de vencimiento	Divisa	Nocional	Valor del swap en EUR
300,000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	223,085.72	0.11	<b>Swaps de tipos de interés</b>					
672,000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	634,779.93	0.32	3.111	Floating	21/06/2033	EUR	47,690,000.00	531,194.59
281,000	SAMPO OYJ 03/09/2052 FRN EMTN	EUR	216,828.99	0.11	2.904	Floating	21/06/2043	EUR	17,210,000.00	163,916.65
			<b>2,032,006.46</b>	<b>1.03</b>	Floating	2.564	21/06/2053	EUR	3,430,000.00	(32,082.71)
<b>Gran Bretaña</b>					Floating	2.170	21/06/2073	EUR	9,760,000.00	(74,498.08)
100,000	BARCLAYS PLC 29/01/2034 FRN EMTN	EUR	101,868.67	0.05	Floating	3.180	21/06/2032	EUR	4,930,000.00	(78,096.97)
300,000	BP CAPITAL MARKETS PLC 1.104% 15/11/2034	EUR	217,640.08	0.11	Floating	3.230	21/06/2028	EUR	16,300,000.00	(129,780.11)
200,000	SWISS RE FINANCE UK PLC 04/06/2052 FRN EMTN	EUR	154,434.41	0.08					<b>380,653.37</b>	
100,000	UNILEVER PLC 1.500% 11/06/2039	EUR	75,634.55	0.04	<b>Futuros sobre tipos de interés</b>					
			<b>549,577.71</b>	<b>0.28</b>	(75)	EURO-BTP FUTURE 08/06/2023	EUR	8,651,250.00	(266,595.09)	
<b>Japón</b>					1	EURO-BUND FUTURE 08/06/2023	EUR	135,840.00	(1,040.00)	
100,000	EAST JAPAN RAILWAY CO 4.110% 22/02/2043 EMTN	EUR	99,990.12	0.05	42	EURO-BUXL 30Y BOND 08/06/2023	EUR	5,916,120.00	344,045.53	
500,000	TAKEDA PHARMACEUTICAL CO LTD 2.000% 09/07/2040	EUR	359,459.98	0.18	(64)	EURO-OAT FUTURE 08/06/2023	EUR	8,334,720.00	(269,904.54)	
			<b>459,450.10</b>	<b>0.23</b>				<b>23,037,930.00</b>	<b>(193,494.10)</b>	
<b>Rumanía</b>					<b>Total instrumentos financieros derivados</b>					
600,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 4.625% 03/04/2049 EMTN	EUR	445,601.38	0.23					<b>187,159.27</b>	
			<b>445,601.38</b>	<b>0.23</b>	Resumen de activos netos a 31/03/2023					
<b>Polonia</b>					Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR	
500,000	POLAND GOVERNMENT INTERNATIONAL BOND 2.000% 25/10/2046 EMTN	EUR	345,164.75	0.17					% VL	
			<b>345,164.75</b>	<b>0.17</b>	<b>Total cartera de títulos</b>					
<b>Australia</b>									<b>193,929,790.04</b>	<b>98.24</b>
400,000	WESTPAC BANKING CORP 0.375% 22/09/2036 EMTN	EUR	266,347.61	0.14	<b>Total instrumentos financieros derivados</b>					
			<b>266,347.61</b>	<b>0.14</b>	<b>187,159.27</b>					
<b>Suecia</b>					<b>Efectivo en bancos</b>					
200,000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 1.250% 19/04/2033 EMTN	EUR	165,966.77	0.08	<b>158,374.72</b>					
			<b>165,966.77</b>	<b>0.08</b>	<b>Otros activos y pasivos</b>					
<b>Suiza</b>					<b>3,123,668.35</b>					
100,000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033 EMTN	EUR	65,048.37	0.03	<b>Total activos netos</b>					
			<b>65,048.37</b>	<b>0.03</b>	<b>197,398,992.38</b>					
			<b>176,769,359.10</b>	<b>89.55</b>	<b>100.00</b>					
<b>Organismos de inversión colectiva</b>					<b>Fondos de capital variable</b>					
<b>Luxemburgo</b>					<b>Luxemburgo</b>					
1,141	GOLDMAN SACHS EUROPEAN ABS - Z CAP EUR	EUR	6,232,710.29	3.16						

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Short Duration Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	166,612,342.78	<b>Número de acciones</b>		
	30/09/2022	EUR	170,725,890.44			
	30/09/2021	EUR	164,829,097.50			
<b>Valor liquidativo por acción**</b>				Distribution R (EUR)	31/03/2023	17
					30/09/2022	37
					30/09/2021	62
Capitalisation I (EUR)	31/03/2023	EUR	5,142.70	Distribution Z (EUR)	31/03/2023	-
	30/09/2022	EUR	5,123.52		30/09/2022	-
	30/09/2021	EUR	5,343.79		30/09/2021	51
Capitalisation P (EUR)	31/03/2023	EUR	411.70	<b>Gastos corrientes en %*</b>		
	30/09/2022	EUR	410.80			
	30/09/2021	EUR	429.78			
Capitalisation R (EUR)	31/03/2023	EUR	416.79	Capitalisation I (EUR)	31/03/2023	0.49%
	30/09/2022	EUR	415.38	Capitalisation P (EUR)	31/03/2023	0.80%
	30/09/2021	EUR	433.51	Capitalisation R (EUR)	31/03/2023	0.55%
Capitalisation Z (EUR)	31/03/2023	EUR	4,857.87	Capitalisation Z (EUR)	31/03/2023	0.13%
	30/09/2022	EUR	4,831.07	Distribution P (EUR)	31/03/2023	0.80%
	30/09/2021	EUR	5,020.61	Distribution R (EUR)	31/03/2023	0.55%
Distribution P (EUR)	31/03/2023	EUR	1,158.27	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	234.26%
	30/09/2022	EUR	1,155.73			
	30/09/2021	EUR	1,209.15			
Distribution R (EUR)	31/03/2023	EUR	1,172.84			
	30/09/2022	EUR	1,168.80			
	30/09/2021	EUR	1,219.82			
Distribution Z (EUR)	31/03/2023	EUR	-			
	30/09/2022	EUR	-			
	30/09/2021	EUR	250,920.61			
<b>Número de acciones</b>						
Capitalisation I (EUR)	31/03/2023		25,615			
	30/09/2022		25,933			
	30/09/2021		18,850			
Capitalisation P (EUR)	31/03/2023		5,764			
	30/09/2022		6,597			
	30/09/2021		6,576			
Capitalisation R (EUR)	31/03/2023		222			
	30/09/2022		222			
	30/09/2021		407			
Capitalisation Z (EUR)	31/03/2023		6,570			
	30/09/2022		7,148			
	30/09/2021		9,513			
Distribution P (EUR)	31/03/2023		412			
	30/09/2022		413			
	30/09/2021		474			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Euro Short Duration Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>163,245,317.30</b>
Obligaciones y otros instrumentos de deuda		138,972,167.38
Instrumentos del mercado monetario		24,273,149.92
<b>Total instrumentos financieros derivados</b>	2	<b>336,560.00</b>
Futuros		336,560.00
<b>Efectivo en bancos</b>		<b>2,069,847.53</b>
<b>Cuenta de depósito de garantía</b>		<b>324,137.30</b>
<b>Otros activos</b>	4	<b>699,852.77</b>
<b>Total activos</b>		<b>166,675,714.90</b>
<b>Pasivos corrientes</b>	4	<b>(63,372.12)</b>
<b>Total pasivo</b>		<b>(63,372.12)</b>
<b>Activos netos al final del período</b>		<b>166,612,342.78</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Short Duration Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Gran Bretaña</b>				
					3,000,000	LLOYDS BANK CORPORATE MARKETS PLC 24/01/2025 FRN EMTN	EUR	2,993,360.25	1.80
								<b>2,993,360.25</b>	<b>1.80</b>
								<b>138,972,167.38</b>	<b>83.41</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Instrumentos del mercado monetario</b>				
<b>Italia</b>					<b>Francia</b>				
3,000,000	ITALY BUONI POLIENNALI DEL TESORO 0.350% 01/02/2025	EUR	2,848,971.03	1.71	17,000,000	FRANCE TREASURY BILL BTF ZCP 04/10/2023	EUR	16,747,817.41	10.05
3,500,000	ITALY BUONI POLIENNALI DEL TESORO 1.200% 15/08/2025	EUR	3,333,995.00	2.00	<b>16,747,817.41 10.05</b>				
40,000,000	ITALY BUONI POLIENNALI DEL TESORO 1.750% 30/05/2024	EUR	39,317,967.20	23.61	<b>España</b>				
6,000,000	ITALY BUONI POLIENNALI DEL TESORO 3.400% 28/03/2025	EUR	6,006,017.52	3.60	7,200,000	SPAIN LETRAS DEL TESORO ZCP 11/08/2023	EUR	7,126,416.58	4.28
3,800,000	ITALY BUONI POLIENNALI DEL TESORO 4.500% 01/03/2026	EUR	3,919,748.91	2.35	<b>7,126,416.58 4.28</b>				
<b>55,426,699.66</b>				<b>33.27</b>	<b>Bélgica</b>				
<b>España</b>					400,000	KINGDOM OF BELGIUM TREASURY BILL ZCP 11/05/2023	EUR	398,915.93	0.24
22,500,000	SPAIN GOVERNMENT BOND ZCP 31/05/2025	EUR	21,146,597.78	12.69	<b>398,915.93 0.24</b>				
2,200,000	SPAIN GOVERNMENT BOND 2.800% 31/05/2026	EUR	2,192,458.97	1.32	<b>24,273,149.92 14.57</b>				
<b>23,339,056.75</b>				<b>14.01</b>	<b>Total cartera de títulos</b>				
<b>Finlandia</b>					<b>163,245,317.30 97.98</b>				
6,000,000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	5,708,949.96	3.43	<b>Instrumentos financieros derivados a 31/03/2023</b>				
6,000,000	NORDEA BANK ABP 0.875% 26/06/2023 EMTN	EUR	5,968,638.06	3.58	Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>11,677,588.02</b>				<b>7.01</b>	<b>Futuro sobre tipos de interés</b>				
<b>Alemania</b>					388	EURO-SCHATZ FUTURE 08/06/2023	EUR	41,009,660.00	336,560.00
1,000,000	VOLKSWAGEN BANK GMBH 1.250% 10/06/2024 EMTN	EUR	970,416.25	0.58	<b>41,009,660.00 336,560.00</b>				
1,000,000	VOLKSWAGEN BANK GMBH 1.875% 31/01/2024 EMTN	EUR	983,937.23	0.59	<b>Total instrumentos financieros derivados</b>				
7,000,000	VOLKSWAGEN LEASING GMBH 1.125% 04/04/2024 EMTN	EUR	6,831,539.05	4.10	<b>336,560.00</b>				
<b>8,785,892.53</b>				<b>5.27</b>	<b>Resumen de activos netos a 31/03/2023</b>				
<b>Bélgica</b>									
8,000,000	KBC GROUP NV 23/02/2025 FRN EMTN	EUR	8,004,843.12	4.80					
<b>8,004,843.12</b>				<b>4.80</b>					
<b>Francia</b>									
8,000,000	DEXIA CREDIT LOCAL SA 0.625% 03/02/2024 EMTN	EUR	7,819,930.96	4.69					
<b>7,819,930.96</b>				<b>4.69</b>					
<b>Suiza</b>									
2,000,000	CREDIT SUISSE AG/LONDON 1.000% 07/06/2023 EMTN	EUR	1,980,022.32	1.19					
6,000,000	CREDIT SUISSE AG/LONDON 2.125% 31/05/2024 EMTN	EUR	5,794,352.16	3.48					
<b>7,774,374.48</b>				<b>4.67</b>					
<b>Canadá</b>									
5,500,000	TORONTO-DOMINION BANK/THE 0.375% 25/04/2024 EMTN	EUR	5,312,376.80	3.19					
<b>5,312,376.80</b>				<b>3.19</b>					
<b>Dinamarca</b>									
1,500,000	DANSKE BANK A/S 0.875% 22/05/2023 EMTN	EUR	1,495,633.17	0.90					
2,850,000	NYKREDIT REALKREDIT AS 11/10/2023 FRN EMTN	EUR	2,854,058.66	1.71					
<b>4,349,691.83</b>				<b>2.61</b>					
<b>Estados Unidos</b>									
3,500,000	FIDELITY NATIONAL INFORMATION SERVICES INC 0.750% 21/05/2023	EUR	3,488,352.98	2.09					
<b>3,488,352.98</b>				<b>2.09</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	1,211,719,005.80	<b>Número de acciones</b>		
	30/09/2022	EUR	944,242,864.31			
	30/09/2021	EUR	1,180,733,751.17			
<b>Valor liquidativo por acción**</b>				Capitalization R (EUR)	31/03/2023	10,939
					30/09/2022	-
					30/09/2021	-
Capitalisation I (EUR)	31/03/2023	EUR	5,070.82	Capitalisation T (EUR)	31/03/2023	23,310
	30/09/2022	EUR	4,919.19		30/09/2022	25,439
	30/09/2021	EUR	5,820.73		30/09/2021	27,893
Capitalisation N (EUR)	31/03/2023	EUR	23.66	Capitalisation X (EUR)	31/03/2023	15
	30/09/2022	EUR	22.95		30/09/2022	8
	30/09/2021	EUR	27.13		30/09/2021	8
Capitalisation P (EUR)	31/03/2023	EUR	220.78	Capitalisation Z (EUR)	31/03/2023	7,564
	30/09/2022	EUR	214.57		30/09/2022	8,817
	30/09/2021	EUR	254.82		30/09/2021	7,930
Capitalization R (EUR)	31/03/2023	EUR	253.25	Distribution P (EUR)	31/03/2023	50,211
	30/09/2022	EUR	-		30/09/2022	51,949
	30/09/2021	EUR	-		30/09/2021	66,550
Capitalisation T (EUR)	31/03/2023	EUR	5,110.79	Distribution R (EUR)	31/03/2023	11,539
	30/09/2022	EUR	4,953.74		30/09/2022	12,118
	30/09/2021	EUR	5,851.65		30/09/2021	9,050
Capitalisation X (EUR)	31/03/2023	EUR	216.16	<b>Dividendo</b>		
	30/09/2022	EUR	210.22			
	30/09/2021	EUR	249.97		Distribution P (EUR)	14/12/2022
Capitalisation Z (EUR)	31/03/2023	EUR	4,464.00	Distribution R (EUR)	14/12/2022	EUR 2.55
	30/09/2022	EUR	4,322.72			
	30/09/2021	EUR	5,096.56			
Distribution P (EUR)	31/03/2023	EUR	233.94	<b>Gastos corrientes en %*</b>		
	30/09/2022	EUR	229.21			
	30/09/2021	EUR	272.19		Capitalisation I (EUR)	31/03/2023
Distribution R (EUR)	31/03/2023	EUR	230.78	Capitalisation N (EUR)	31/03/2023	0.43%
	30/09/2022	EUR	226.41	Capitalisation P (EUR)	31/03/2023	0.85%
	30/09/2021	EUR	268.09	Capitalization R (EUR)	31/03/2023	0.56%
<b>Número de acciones</b>				Capitalisation T (EUR)	31/03/2023	0.32%
	31/03/2023		171,573	Capitalisation X (EUR)	31/03/2023	0.95%
	30/09/2022		132,551	Capitalisation Z (EUR)	31/03/2023	0.13%
Capitalisation I (EUR)	31/03/2023		4,589,196	Distribution P (EUR)	31/03/2023	0.85%
	30/09/2022		4,598,479	Distribution R (EUR)	31/03/2023	0.56%
	30/09/2021		4,725,123			
Capitalisation N (EUR)	31/03/2023		285,534			
	30/09/2022		36,811			
	30/09/2021		18,220			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

## Estadísticas (continuación)

Índice de rotación de la cartera en %*	31/03/2023	68.20%
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\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>1,195,736,683.85</b>
Obligaciones y otros instrumentos de deuda		1,195,736,683.85
<b>Total instrumentos financieros derivados</b>	2	<b>2,233,611.79</b>
Swaps de incumplimiento de crédito		1,524,542.95
Contratos a plazo sobre divisas		57,355.63
Futuros		651,713.21
<b>Efectivo en bancos</b>		<b>14,223,514.86</b>
<b>Cuenta de depósito de garantía</b>		<b>337,064.42</b>
<b>Otros activos</b>	4, 12	<b>22,621,077.68</b>
<b>Total activos</b>		<b>1,235,151,952.60</b>
<b>Pasivos corrientes</b>	4, 12	<b>(18,374,825.26)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(5,058,121.54)</b>
Swaps de tipos de interés		(5,058,121.54)
<b>Total pasivo</b>		<b>(23,432,946.80)</b>
<b>Activos netos al final del período</b>		<b>1,211,719,005.80</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					500,000	ING GROEP NV 01/02/2030 FRN	EUR	393,106.75	0.03
					500,000	ING GROEP NV 09/06/2032 FRN EMTN	EUR	423,449.46	0.03
					1,800,000	ING GROEP NV 11/04/2028 FRN EMTN	EUR	1,798,872.61	0.15
					5,400,000	ING GROEP NV 14/11/2027 FRN	EUR	5,491,806.10	0.45
					3,500,000	ING GROEP NV 15/02/2029 FRN EMTN	EUR	3,414,069.02	0.28
					1,800,000	ING GROEP NV 16/02/2027 FRN	EUR	1,649,977.34	0.14
					1,700,000	ING GROEP NV 18/02/2029 FRN	EUR	1,386,398.20	0.11
					2,400,000	ING GROEP NV 23/05/2026 FRN EMTN	EUR	2,303,168.98	0.19
					2,000,000	ING GROEP NV 24/08/2033 FRN	EUR	1,898,101.34	0.16
					3,000,000	ING GROEP NV 26/05/2031 FRN EMTN	EUR	2,745,256.68	0.23
					700,000	ING GROEP NV 29/09/2028 FRN	EUR	585,981.42	0.05
					1,400,000	ING GROEP NV 29/11/2030 FRN EMTN	EUR	1,117,136.26	0.09
					1,360,000	KONINKLIJKE DSM NV 0.625% 23/06/2032 EMTN	EUR	1,078,060.28	0.09
					3,200,000	LINDE FINANCE BV 0.550% 19/05/2032 EMTN	EUR	2,498,363.78	0.21
					2,000,000	NATURGY FINANCE BV 0.750% 28/11/2029 EMTN	EUR	1,661,799.38	0.14
					3,200,000	NATURGY FINANCE BV 1.250% 15/01/2026 EMTN	EUR	2,992,484.48	0.25
					600,000	NIBC BANK NV 0.875% 08/07/2025 EMTN	EUR	550,118.42	0.05
					1,000,000	NIBC BANK NV 0.875% 24/06/2027 EMTN	EUR	857,474.16	0.07
					800,000	NIBC BANK NV 1.125% 19/04/2023 EMTN	EUR	799,297.32	0.07
					2,689,000	NOVO NORDISK FINANCE NETHERLANDS BV 1.125% 30/09/2027 EMTN	EUR	2,462,386.06	0.20
					2,500,000	PROSUS NV 2.085% 19/01/2030	EUR	1,964,130.58	0.16
					1,000,000	RELX FINANCE BV 0.500% 10/03/2028	EUR	866,895.09	0.07
					4,156,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027 EMTN	EUR	4,146,143.76	0.34
					4,046,000	RENTOKIL INITIAL FINANCE BV 4.375% 27/06/2030 EMTN	EUR	4,094,217.52	0.34
					7,300,000	REPSOL INTERNATIONAL FINANCE BV FRN PERP	EUR	6,357,937.12	0.52
					5,700,000	RWE AG 5.750% 14/02/2033 EMTN	EUR	6,519,870.22	0.54
					1,044,000	SAGAX EURO MTN NL BV 0.750% 26/01/2028 EMTN	EUR	763,107.33	0.06
					2,417,000	SAGAX EURO MTN NL BV 1.625% 24/02/2026 EMTN	EUR	2,113,805.04	0.17
					1,195,000	SIGNIFY NV 2.000% 11/05/2024	EUR	1,170,290.21	0.10
					1,600,000	SIGNIFY NV 2.375% 11/05/2027	EUR	1,497,188.03	0.12
					5,050,000	STELLANTIS NV 3.375% 07/07/2023	EUR	5,051,426.83	0.42
					600,000	TELEFONICA EUROPE BV FRN PERP	EUR	591,667.88	0.05
					3,435,000	TENNET HOLDING BV FRN PERP	EUR	3,371,633.35	0.28
					5,729,000	TENNET HOLDING BV 4.500% 28/10/2034 EMTN	EUR	6,164,168.60	0.51
					3,254,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	3,537,794.71	0.29
					2,000,000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	1,559,437.38	0.13
					900,000	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.500% 13/01/2028 EMTN	EUR	895,542.17	0.07
					600,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	578,972.15	0.05
					1,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	943,012.83	0.08
					1,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,327,500.00	0.11
					2,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,756,787.17	0.14
					3,600,000	VONOVIA FINANCE BV 0.625% 07/10/2027 EMTN	EUR	2,955,773.05	0.24
					2,500,000	VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	1,840,175.83	0.15
					1,700,000	VONOVIA FINANCE BV 2.250% 07/04/2030	EUR	1,374,966.32	0.11
					2,966,000	WOLTERS KLUWER NV 0.750% 03/07/2030	EUR	2,437,376.79	0.20
					2,700,000	WOLTERS KLUWER NV 3.750% 04/03/2031	EUR	2,715,661.46	0.22
					<b>206,043,654.67 17.00</b>				
					<b>Francia</b>				
					3,900,000	ABEILLE VIE SA D'ASSURANCES VIE ET DE CAPITALISATION SA 6.250% 09/09/2033	EUR	3,825,038.22	0.32
					4,700,000	ACCOR SA 2.375% 29/11/2028	EUR	4,159,690.02	0.34
					1,400,000	ALSTOM SA ZCP 11/01/2029	EUR	1,137,399.02	0.09
					2,000,000	APRR SA ZCP 19/06/2028 EMTN	EUR	1,673,182.74	0.14
					600,000	APRR SA 1.250% 06/01/2027 EMTN	EUR	556,168.27	0.05
					800,000	APRR SA 1.500% 25/01/2030 EMTN	EUR	703,342.17	0.06
					100,000	ARKEMA SA 3.125% 06/12/2023 EMTN	EUR	100,155.21	0.01
					300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.010% 07/03/2025 EMTN	EUR	279,513.81	0.02
					3,000,000	ING GROEP NV 18/02/2029 FRN	EUR	1,386,398.20	0.11
					2,400,000	ING GROEP NV 23/05/2026 FRN EMTN	EUR	2,303,168.98	0.19
					2,000,000	ING GROEP NV 24/08/2033 FRN	EUR	1,898,101.34	0.16
					3,000,000	ING GROEP NV 26/05/2031 FRN EMTN	EUR	2,745,256.68	0.23
					700,000	ING GROEP NV 29/09/2028 FRN	EUR	585,981.42	0.05
					1,400,000	ING GROEP NV 29/11/2030 FRN EMTN	EUR	1,117,136.26	0.09
					1,360,000	KONINKLIJKE DSM NV 0.625% 23/06/2032 EMTN	EUR	1,078,060.28	0.09
					3,200,000	LINDE FINANCE BV 0.550% 19/05/2032 EMTN	EUR	2,498,363.78	0.21
					2,000,000	NATURGY FINANCE BV 0.750% 28/11/2029 EMTN	EUR	1,661,799.38	0.14
					3,200,000	NATURGY FINANCE BV 1.250% 15/01/2026 EMTN	EUR	2,992,484.48	0.25
					600,000	NIBC BANK NV 0.875% 08/07/2025 EMTN	EUR	550,118.42	0.05
					1,000,000	NIBC BANK NV 0.875% 24/06/2027 EMTN	EUR	857,474.16	0.07
					800,000	NIBC BANK NV 1.125% 19/04/2023 EMTN	EUR	799,297.32	0.07
					2,689,000	NOVO NORDISK FINANCE NETHERLANDS BV 1.125% 30/09/2027 EMTN	EUR	2,462,386.06	0.20
					2,500,000	PROSUS NV 2.085% 19/01/2030	EUR	1,964,130.58	0.16
					1,000,000	RELX FINANCE BV 0.500% 10/03/2028	EUR	866,895.09	0.07
					4,156,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027 EMTN	EUR	4,146,143.76	0.34
					4,046,000	RENTOKIL INITIAL FINANCE BV 4.375% 27/06/2030 EMTN	EUR	4,094,217.52	0.34
					7,300,000	REPSOL INTERNATIONAL FINANCE BV FRN PERP	EUR	6,357,937.12	0.52
					5,700,000	RWE AG 5.750% 14/02/2033 EMTN	EUR	6,519,870.22	0.54
					1,044,000	SAGAX EURO MTN NL BV 0.750% 26/01/2028 EMTN	EUR	763,107.33	0.06
					2,417,000	SAGAX EURO MTN NL BV 1.625% 24/02/2026 EMTN	EUR	2,113,805.04	0.17
					1,195,000	SIGNIFY NV 2.000% 11/05/2024	EUR	1,170,290.21	0.10
					1,600,000	SIGNIFY NV 2.375% 11/05/2027	EUR	1,497,188.03	0.12
					5,050,000	STELLANTIS NV 3.375% 07/07/2023	EUR	5,051,426.83	0.42
					600,000	TELEFONICA EUROPE BV FRN PERP	EUR	591,667.88	0.05
					3,435,000	TENNET HOLDING BV FRN PERP	EUR	3,371,633.35	0.28
					5,729,000	TENNET HOLDING BV 4.500% 28/10/2034 EMTN	EUR	6,164,168.60	0.51
					3,254,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	3,537,794.71	0.29
					2,000,000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	1,559,437.38	0.13
					900,000	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.500% 13/01/2028 EMTN	EUR	895,542.17	0.07
					600,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	578,972.15	0.05
					1,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	943,012.83	0.08
					1,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,327,500.00	0.11
					2,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,756,787.17	0.14
					3,600,000	VONOVIA FINANCE BV 0.625% 07/10/2027 EMTN	EUR	2,955,773.05	0.24
					2,500,000	VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	1,840,175.83	0.15
					1,700,000	VONOVIA FINANCE BV 2.250% 07/04/2030	EUR	1,374,966.32	0.11
					2,966,000	WOLTERS KLUWER NV 0.750% 03/07/2030	EUR	2,437,376.79	0.20
					2,700,000	WOLTERS KLUWER NV 3.750% 04/03/2031	EUR	2,715,661.46	0.22
					<b>206,043,654.67 17.00</b>				
					<b>Francia</b>				
					3,900,000	ABEILLE VIE SA D'ASSURANCES VIE ET DE CAPITALISATION SA 6.250% 09/09/2033	EUR	3,825,038.22	0.32
					4,700,000	ACCOR SA 2.375% 29/11/2028	EUR	4,159,690.02	0.34
					1,400,000	ALSTOM SA ZCP 11/01/2029	EUR	1,137,399.02	0.09
					2,000,000	APRR SA ZCP 19/06/2028 EMTN	EUR	1,673,182.74	0.14
					600,000	APRR SA 1.250% 06/01/2027 EMTN	EUR	556,168.27	0.05
					800,000	APRR SA 1.500% 25/01/2030 EMTN	EUR	703,342.17	0.06
					100,000	ARKEMA SA 3.125% 06/12/2023 EMTN	EUR	100,155.21	0.01
					300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.010% 07/03/2025 EMTN	EUR	279,513.81	0.02

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
5,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.010% 11/05/2026 EMTN	EUR	4,995,616.98	0.41	3,000,000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028 EMTN	EUR	2,487,015.75	0.21
2,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 19/07/2028	EUR	2,041,842.30	0.17	1,000,000	ICADE SANTE SACA 1.375% 17/09/2030	EUR	766,216.54	0.06
3,300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028 EMTN	EUR	2,726,983.48	0.23	500,000	IMERYSA SA 1.000% 15/07/2031	EUR	368,216.70	0.03
700,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 21/02/2031 EMTN	EUR	537,037.58	0.04	2,100,000	IMERYSA SA 1.500% 15/01/2027 EMTN	EUR	1,914,303.26	0.16
4,200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 08/06/2026 EMTN	EUR	3,824,344.65	0.32	1,000,000	ICDECAUX SE 1.625% 07/02/2030	EUR	798,773.96	0.07
1,900,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/11/2031 EMTN	EUR	1,414,025.75	0.12	4,500,000	LA POSTE SA 2.625% 14/09/2028 EMTN	EUR	4,329,595.08	0.36
6,300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 16/06/2032 FRN	EUR	6,049,576.13	0.49	400,000	ORANGE SA FRN PERP EMTN	EUR	379,513.69	0.03
3,800,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.500% 25/05/2028 EMTN	EUR	3,418,314.21	0.28	1,000,000	ORANGE SA 1.375% 16/01/2030 EMTN	EUR	863,904.62	0.07
400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 06/11/2029 EMTN	EUR	364,759.58	0.03	1,200,000	PERNOD RICARD SA 0.500% 24/10/2027	EUR	1,058,320.87	0.09
300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.000% 21/05/2024 EMTN	EUR	295,863.85	0.02	3,000,000	PERNOD RICARD SA 1.125% 07/04/2025	EUR	2,864,673.57	0.24
3,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.125% 14/09/2027 EMTN	EUR	3,512,948.98	0.29	1,900,000	PERNOD RICARD SA 1.375% 07/04/2029	EUR	1,690,544.34	0.14
4,800,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.750% 01/02/2033 EMTN	EUR	4,771,902.05	0.39	500,000	PSA BANQUE FRANCE SA ZCP 22/01/2025 EMTN	EUR	467,724.76	0.04
2,100,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.875% 26/01/2028 EMTN	EUR	2,066,620.90	0.17	800,000	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	770,751.66	0.06
500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.125% 13/01/2033	EUR	503,064.35	0.04	800,000	PSA BANQUE FRANCE SA 0.750% 19/04/2023 EMTN	EUR	799,192.82	0.07
3,000,000	BNP PARIBAS HOME LOAN SFH SA 0.375% 07/05/2025	EUR	2,817,740.58	0.23	3,467,000	RCI BANQUE SA 4.500% 06/04/2027 EMTN	EUR	3,457,450.29	0.29
2,500,000	BNP PARIBAS SA 04/06/2026 FRN	EUR	2,321,300.78	0.19	6,152,000	RCI BANQUE SA 4.625% 13/07/2026	EUR	6,182,306.91	0.51
1,500,000	BNP PARIBAS SA 11/07/2030 FRN EMTN	EUR	1,216,030.59	0.10	1,294,000	RCI BANQUE SA 4.750% 06/07/2027 EMTN	EUR	1,308,586.45	0.11
2,700,000	BNP PARIBAS SA 13/04/2027 FRN EMTN	EUR	2,385,979.63	0.20	5,200,000	SCHNEIDER ELECTRIC SE 3.375% 13/04/2034 EMTN	EUR	5,124,816.63	0.42
6,200,000	BNP PARIBAS SA 15/01/2032 FRN EMTN	EUR	5,311,622.46	0.43	1,700,000	SOCIETE GENERALE SA 02/12/2027 FRN	EUR	1,472,451.23	0.12
1,500,000	BNP PARIBAS SA 19/01/2030 FRN EMTN	EUR	1,203,795.66	0.10	2,800,000	SOCIETE GENERALE SA 06/12/2030 FRN EMTN	EUR	2,709,140.64	0.22
6,600,000	BNP PARIBAS SA 19/02/2028 FRN EMTN	EUR	5,691,272.80	0.46	2,100,000	SOCIETE GENERALE SA 21/04/2026 FRN EMTN	EUR	1,966,047.93	0.16
1,300,000	BNP PARIBAS SA 20/11/2030 FRN EMTN	EUR	1,214,155.22	0.10	4,200,000	SOCIETE GENERALE SA 4.250% 16/11/2032 EMTN	EUR	4,314,903.26	0.36
3,000,000	BNP PARIBAS SA 23/01/2027 FRN EMTN	EUR	2,827,431.66	0.23	3,000,000	SOCIETE GENERALE SFH SA 1.750% 05/05/2034	EUR	2,578,918.29	0.21
1,500,000	BNP PARIBAS SA 25/07/2028 FRN EMTN	EUR	1,408,253.28	0.12	6,000,000	SUEZ SACA 2.375% 24/05/2030 EMTN	EUR	5,369,906.22	0.44
900,000	BNP PARIBAS SA 30/05/2028 FRN EMTN	EUR	776,982.23	0.06	1,200,000	TDF INFRASTRUCTURE SASU 1.750% 01/12/2029	EUR	956,414.57	0.08
1,200,000	BNP PARIBAS SA 31/03/2032 FRN EMTN	EUR	1,085,614.96	0.09	500,000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.535% 31/05/2039 EMTN	EUR	364,531.32	0.03
3,500,000	BNP PARIBAS SA 3.625% 01/09/2029 EMTN	EUR	3,388,640.19	0.28	2,423,000	TOTALENERGIES SE FRN PERP	EUR	1,855,920.62	0.15
1,900,000	BOUYGUES SA 4.625% 07/06/2032	EUR	2,011,725.19	0.17	500,000	TOTALENERGIES SE FRN PERP EMTN	EUR	361,554.44	0.03
300,000	BPCE SA 02/03/2030 FRN	EUR	303,812.21	0.03	1,200,000	TOTALENERGIES SE FRN PERP EMTN	EUR	1,196,839.54	0.10
1,900,000	BPCE SA 0.250% 14/01/2031	EUR	1,433,181.86	0.12	2,850,000	TOTALENERGIES SE FRN PERP EMTN	EUR	2,736,094.56	0.23
3,900,000	BPCE SA 0.625% 15/01/2030	EUR	3,131,032.01	0.26	5,600,000	TOTALENERGIES SE FRN PERP EMTN	EUR	5,296,330.14	0.44
3,600,000	BPCE SA 25/01/2035 FRN EMTN	EUR	3,529,623.46	0.29	200,000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 15/04/2030 EMTN	EUR	158,463.49	0.01
200,000	BPCE SA 3.500% 25/01/2028 EMTN	EUR	197,189.06	0.02	100,000	UNIBAIL-RODAMCO-WESTFIELD SE 2.250% 14/05/2038 EMTN	EUR	70,945.23	0.01
1,500,000	BPCE SA 4.375% 13/07/2028	EUR	1,510,446.96	0.12	5,000,000	VEOLIA ENVIRONNEMENT SA FRN PERP	EUR	4,477,437.55	0.37
1,200,000	BPCE SA 4.500% 13/01/2033	EUR	1,203,779.35	0.10	2,200,000	VEOLIA ENVIRONNEMENT SA 0.800% 15/01/2032 EMTN	EUR	1,732,612.57	0.14
2,500,000	CARREFOUR SA 1.875% 30/10/2026 EMTN	EUR	2,351,637.78	0.19	500,000	VEOLIA ENVIRONNEMENT SA 1.250% 15/04/2028 EMTN	EUR	448,862.02	0.04
900,000	CNP ASSURANCES 0.375% 08/03/2028	EUR	733,361.44	0.06				<b>194,790,373.66</b>	<b>16.08</b>
1,200,000	CREDIT AGRICOLE ASSURANCES SA FRN PERP	EUR	1,170,354.58	0.10		<b>Estados Unidos</b>			
2,300,000	CREDIT AGRICOLE ASSURANCES SA 27/09/2048 FRN	EUR	2,190,372.52	0.18	4,818,000	AMERICAN TOWER CORP 0.450% 15/01/2027	EUR	4,207,044.02	0.35
4,300,000	CREDIT AGRICOLE SA 05/06/2030 FRN EMTN	EUR	3,998,710.01	0.33	1,500,000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	1,206,775.38	0.10
2,300,000	CREDIT AGRICOLE SA 22/04/2026 FRN EMTN	EUR	2,160,594.24	0.18	695,000	AMERICAN TOWER CORP 0.950% 05/10/2030	EUR	534,033.06	0.04
1,500,000	CREDIT AGRICOLE SA 4.000% 18/01/2033 EMTN	EUR	1,530,180.95	0.13	4,045,000	AT&T INC 1.600% 19/05/2028	EUR	3,647,625.19	0.30
3,500,000	CREDIT AGRICOLE SA/LONDON 1.250% 14/04/2026 EMTN	EUR	3,272,290.74	0.27	1,440,000	AT&T INC 2.600% 17/12/2029	EUR	1,338,623.19	0.11
1,300,000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027 EMTN	EUR	1,186,477.05	0.10	800,000	AT&T INC 3.150% 04/09/2036	EUR	707,729.30	0.06
300,000	CREDIT AGRICOLE SA/LONDON 1.375% 13/03/2025 EMTN	EUR	287,141.39	0.02	10,050,000	AUTOLIV INC 0.750% 26/06/2023	EUR	9,990,878.66	0.82
1,000,000	CREDIT AGRICOLE SA/LONDON 1.875% 20/12/2026 EMTN	EUR	931,025.89	0.08	9,005,000	BANK OF AMERICA CORP 07/02/2025 FRN EMTN	EUR	8,808,244.71	0.73
1,000,000	CREDIT MUTUEL ARKEA SA 0.010% 28/01/2026 EMTN	EUR	895,476.17	0.07	1,200,000	BANK OF AMERICA CORP 08/08/2029 FRN EMTN	EUR	995,241.96	0.08
1,000,000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027 EMTN	EUR	881,427.57	0.07	1,700,000	BANK OF AMERICA CORP 09/05/2030 FRN EMTN	EUR	1,441,287.13	0.12
400,000	CREDIT MUTUEL ARKEA SA 25/10/2029 FRN EMTN	EUR	379,853.43	0.03	700,000	BANK OF AMERICA CORP 2.375% 19/06/2024 EMTN	EUR	689,366.87	0.06
2,200,000	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027 EMTN	EUR	2,136,806.17	0.18	2,500,000	BANK OF AMERICA CORP 24/08/2028 FRN EMTN	EUR	2,136,028.68	0.18
2,400,000	ENGIE SA 4.250% 11/01/2043 EMTN	EUR	2,387,888.21	0.20	178,000	CELANESE US HOLDINGS LLC 1.125% 26/09/2023	EUR	175,979.82	0.01
490,000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.375% 30/10/2026	EUR	453,532.40	0.04	1,200,000	CELANESE US HOLDINGS LLC 4.777% 19/07/2026	EUR	1,180,331.03	0.10
300,000	GROUPE DES ASSURANCES DU CREDIT MUTUEL SADIR 21/04/2042 FRN	EUR	216,961.21	0.02	1,035,000	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	857,181.06	0.07
					200,000	CHUBB INA HOLDINGS INC 2.500% 15/03/2038	EUR	163,870.59	0.01
					2,280,000	CITIGROUP INC 06/07/2026 FRN EMTN	EUR	2,137,335.20	0.18
					2,585,000	CITIGROUP INC 22/09/2033 FRN	EUR	2,519,557.70	0.21
					1,000,000	CITIGROUP INC 24/07/2026 FRN EMTN	EUR	940,605.34	0.08

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
3,835,000	COCA-COLA CO/THE 1.125% 09/03/2027	EUR	3,523,866.10	0.29	4,998,000	BRITISH TELECOMMUNICATIONS PLC 3.750% 13/05/2031 EMTN	EUR	4,895,934.64	0.40
500,000	COCA-COLA CO/THE 1.250% 08/03/2031	EUR	423,913.42	0.03	3,000,000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.200% 02/12/2028	EUR	2,464,927.20	0.20
2,000,000	COCA-COLA CO/THE 1.625% 09/03/2035	EUR	1,629,561.44	0.13	2,561,000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.700% 12/09/2031	EUR	1,979,481.75	0.16
600,000	DIGITAL EURO FINCO LLC 1.125% 09/04/2028	EUR	491,424.19	0.04	500,000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	428,715.78	0.04
4,136,000	EMERSON ELECTRIC CO 2.000% 15/10/2029 EMTN	EUR	3,811,095.78	0.31	6,800,000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.500% 08/11/2027	EUR	6,169,317.75	0.51
3,012,000	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 0.600% 16/06/2028 EMTN	EUR	2,501,149.26	0.21	1,900,000	COCA-COLA EUROPACIFIC PARTNERS PLC 2.750% 06/05/2026	EUR	1,828,223.76	0.15
4,200,000	FORD MOTOR CREDIT CO LLC 4.867% 03/08/2027	EUR	4,076,490.43	0.34	4,050,000	FCE BANK PLC 1.615% 11/05/2023 EMTN	EUR	4,035,455.36	0.33
2,695,000	INTERNATIONAL BUSINESS MACHINES CORP 0.300% 11/02/2028	EUR	2,310,405.96	0.19	500,000	INFORMA PLC 1.250% 22/04/2028 EMTN	EUR	429,189.07	0.04
2,397,000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	2,175,018.00	0.18	2,525,000	INFORMA PLC 2.125% 06/10/2025 EMTN	EUR	2,406,852.98	0.20
500,000	JPMORGAN CHASE & CO 04/11/2032 FRN EMTN	EUR	388,424.69	0.03	2,010,000	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026 EMTN	EUR	1,934,465.08	0.16
7,550,000	JPMORGAN CHASE & CO 11/03/2027 FRN EMTN	EUR	6,944,561.42	0.57	200,000	LONDON STOCK EXCHANGE GROUP PLC 0.875% 19/09/2024 EMTN	EUR	192,299.85	0.02
7,200,000	JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	6,514,522.13	0.54	800,000	MONDI FINANCE PLC 1.625% 27/04/2026 EMTN	EUR	743,370.68	0.06
1,045,000	JPMORGAN CHASE & CO 24/02/2028 FRN EMTN	EUR	905,671.35	0.07	8,807,000	MOTABILITY OPERATIONS GROUP PLC 3.500% 17/07/2031 EMTN	EUR	8,692,449.82	0.73
4,417,000	MASSMUTUAL GLOBAL FUNDING II 3.750% 19/01/2030	EUR	4,387,096.07	0.36	4,000,000	NATIONAL GRID PLC 2.949% 30/03/2030 EMTN	EUR	3,742,755.52	0.31
6,300,000	METROPOLITAN LIFE GLOBAL FUNDING I 5.050% 06/01/2028	USD	5,857,910.30	0.48	1,000,000	NATIONWIDE BUILDING SOCIETY 25/07/2029 FRN EMTN	EUR	957,248.32	0.08
1,200,000	MMS USA HOLDINGS INC 0.625% 13/06/2025	EUR	1,120,957.70	0.09	3,178,000	NATURAL GAS TRANSMISSION 4.250% 04/05/2030 EMTN	EUR	3,195,696.06	0.26
500,000	MORGAN STANLEY 07/02/2031 FRN	EUR	392,486.39	0.03	400,000	NATWEST GROUP PLC 02/03/2026 FRN EMTN	EUR	380,792.98	0.03
900,000	MORGAN STANLEY 08/05/2026 FRN	EUR	863,368.78	0.07	2,409,000	NATWEST GROUP PLC 04/03/2025 FRN EMTN	EUR	2,355,945.85	0.19
3,098,000	MORGAN STANLEY 23/10/2026 FRN EMTN	EUR	2,902,240.97	0.24	2,022,000	NATWEST GROUP PLC 06/09/2028 FRN EMTN	EUR	1,986,247.60	0.16
6,431,000	MORGAN STANLEY 25/10/2028 FRN	EUR	6,580,064.99	0.54	2,200,000	NATWEST GROUP PLC 14/09/2029 FRN	EUR	1,787,742.46	0.15
2,395,000	MORGAN STANLEY 26/10/2029 FRN	EUR	1,966,372.36	0.16	2,054,000	NATWEST GROUP PLC 14/09/2032 FRN EMTN	EUR	1,683,895.00	0.14
5,900,000	MORGAN STANLEY 29/10/2027 FRN	EUR	5,154,569.52	0.43	1,486,000	NATWEST GROUP PLC 26/02/2030 FRN EMTN	EUR	1,195,056.45	0.10
630,000	NASDAQ INC 0.875% 13/02/2030	EUR	508,736.25	0.04	2,300,000	NATWEST MARKETS PLC 0.125% 12/11/2025 EMTN	EUR	2,083,120.65	0.17
100,000	NATIONAL GRID NORTH AMERICA INC 1.000% 12/07/2024 EMTN	EUR	96,522.12	0.01	700,000	NATWEST MARKETS PLC 2.750% 02/04/2025 EMTN	EUR	684,778.33	0.06
1,000,000	NETFLIX INC 3.625% 15/05/2027	EUR	991,382.40	0.08	4,150,000	SANTANDER UK GROUP HOLDINGS PLC 13/09/2029 FRN EMTN	EUR	3,307,432.80	0.27
4,500,000	NETFLIX INC 3.625% 15/06/2030	EUR	4,325,180.67	0.36	2,175,000	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026 EMTN	EUR	1,976,755.06	0.16
6,700,000	NETFLIX INC 3.875% 15/11/2029	EUR	6,572,763.11	0.51	4,433,000	TESCO CORPORATE TREASURY SERVICES PLC 2.500% 02/05/2025 EMTN	GBP	4,801,508.63	0.40
2,500,000	NETFLIX INC 4.625% 15/05/2029	EUR	2,552,079.18	0.24	229,000	VODAFONE GROUP PLC 03/10/2078 FRN EMTN	USD	206,211.34	0.02
2,385,000	NEW YORK LIFE GLOBAL FUNDING 0.250% 04/10/2028 GMTN	EUR	1,979,759.40	0.16	500,000	YORKSHIRE BUILDING SOCIETY 0.125% 08/05/2024	EUR	481,174.85	0.04
1,955,000	PEPSICO INC 0.400% 09/10/2032	EUR	1,483,352.93	0.12				<b>81,653,369.50</b>	<b>6.74</b>
3,020,000	PEPSICO INC 0.500% 06/05/2028 EMTN	EUR	2,631,499.41	0.22		<b>Alemania</b>			
700,000	PEPSICO INC 0.875% 16/10/2039	EUR	466,843.22	0.04	3,800,000	ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	3,338,538.60	0.28
800,000	PROCTER & GAMBLE CO/THE 1.200% 30/10/2028	EUR	716,591.54	0.06	1,200,000	ALLIANZ SE FRN PERP EMTN	EUR	1,197,409.26	0.10
700,000	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	562,357.99	0.05	5,000,000	AMPRION GMBH 3.971% 22/09/2032	EUR	5,087,917.55	0.42
2,218,000	THERMO FISHER SCIENTIFIC INC 1.950% 24/07/2029	EUR	2,035,382.30	0.17	267,000	COMMERZBANK AG 0.500% 04/12/2026 EMTN	EUR	234,728.26	0.02
10,500,000	T-MOBILE USA INC 4.750% 01/02/2028	USD	9,556,494.23	0.79	1,400,000	COMMERZBANK AG 1.000% 04/03/2026 EMTN	EUR	1,285,087.71	0.11
2,783,000	TOYOTA MOTOR CREDIT CORP 4.050% 13/09/2029	EUR	2,860,826.98	0.24	1,500,000	COVESTRO AG 4.750% 15/11/2028 EMTN	EUR	1,523,543.19	0.13
1,694,000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	1,531,789.22	0.13	1,650,000	E.ON SE 0.350% 28/02/2030 EMTN	EUR	1,314,735.43	0.11
800,000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	618,638.81	0.05	1,449,000	E.ON SE 1.625% 29/03/2031 EMTN	EUR	1,252,397.38	0.10
2,510,000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	1,818,555.77	0.15	4,000,000	EUROGRID GMBH 1.500% 18/04/2028 EMTN	EUR	3,652,677.00	0.30
1,500,000	VERIZON COMMUNICATIONS INC 1.250% 08/04/2030	EUR	1,280,255.39	0.11	1,500,000	EUROGRID GMBH 1.875% 10/06/2025 EMTN	EUR	1,450,077.42	0.12
3,500,000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	3,127,364.03	0.26	3,000,000	EUROGRID GMBH 3.279% 05/09/2031 EMTN	EUR	2,944,142.43	0.24
4,785,000	VERIZON COMMUNICATIONS INC 4.250% 31/10/2030	EUR	4,945,405.50	0.41	2,900,000	EVONIK INDUSTRIES AG 02/09/2081 FRN	EUR	2,418,895.39	0.20
3,789,000	VF CORP 4.250% 07/03/2029 EMTN	EUR	3,778,616.55	0.31	200,000	HANNOVER RUECK SE 08/10/2040 FRN	EUR	155,057.38	0.01
2,400,000	ZF NORTH AMERICA CAPITAL INC 2.750% 27/04/2023	EUR	2,394,918.12	0.20	500,000	HANNOVER RUECK SE 09/10/2039 FRN	EUR	386,290.32	0.03
			<b>165,434,225.26</b>	<b>13.65</b>	8,900,000	HANNOVER RUECK SE 26/08/2043 FRN	EUR	9,107,782.96	0.74
					3,040,000	HEIDELBERGCEMENT AG 3.750% 31/05/2032	EUR	2,846,829.55	0.23
	<b>Gran Bretaña</b>				500,000	LANXESS AG 1.750% 22/03/2028 EMTN	EUR	451,941.33	0.04
1,389,000	ANGLO AMERICAN CAPITAL PLC 4.500% 15/09/2028	EUR	1,417,605.68	0.12	500,000	LEG IMMOBILIEN SE 0.375% 17/01/2026 EMTN	EUR	447,713.48	0.04
550,000	AVIVA PLC 03/07/2044 FRN EMTN	EUR	536,746.31	0.04	1,400,000	LEG IMMOBILIEN SE 0.875% 17/01/2029 EMTN	EUR	1,095,390.66	0.09
6,650,000	AVIVA PLC 04/12/2045 FRN EMTN	EUR	6,269,098.31	0.52	2,000,000	LEG IMMOBILIEN SE 1.000% 19/11/2032	EUR	1,366,575.06	0.11
2,000,000	BARCLAYS PLC 09/08/2029 FRN	EUR	1,595,406.08	0.13	1,000,000	LEG IMMOBILIEN SE 1.250% 23/01/2024	EUR	968,912.97	0.08
2,760,000	BARCLAYS PLC 29/01/2034 FRN EMTN	EUR	2,811,575.24	0.23	1,500,000	LEG IMMOBILIEN SE 0.750% 30/06/2031 EMTN	EUR	1,071,451.07	0.09
2,500,000	BRITISH TELECOMMUNICATIONS PLC 23/11/2081 FRN	USD	1,995,892.26	0.16	2,400,000	MERCK KGAA 09/09/2080 FRN	EUR	2,122,708.78	0.18

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
500,000	MERCK KGAA 12/12/2074 FRN	EUR	489,476.59	0.04	3,189,000	LOGICOR FINANCING SARL 1.625% 15/07/2027 EMTN	EUR	2,522,547.66	0.21
800,000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 23/05/2042 FRN	USD	729,122.44	0.06	1,698,000	LOGICOR FINANCING SARL 1.625% 17/01/2030 EMTN	EUR	1,183,956.14	0.10
2,000,000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049 FRN	EUR	1,808,674.02	0.15	600,000	LOGICOR FINANCING SARL 3.250% 13/11/2028 EMTN	EUR	484,129.40	0.04
5,300,000	O2 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH 1.750% 05/07/2025	EUR	5,056,562.26	0.42	8,635,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 15/10/2028	EUR	7,329,720.36	0.61
3,475,000	SYMRISE AG 1.250% 29/11/2025	EUR	3,255,271.20	0.27	2,080,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.750% 15/10/2032	EUR	1,632,750.31	0.13
1,659,000	SYMRISE AG 1.375% 01/07/2027	EUR	1,492,608.72	0.12	1,000,000	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	686,190.51	0.06
2,000,000	TALANX AG 05/12/2047 FRN EMTN	EUR	1,728,489.10	0.14	2,000,000	MEDTRONIC GLOBAL HOLDINGS SCA 1.500% 02/07/2039	EUR	1,425,804.80	0.12
1,800,000	VANTAGE TOWERS AG ZCP 31/03/2025 EMTN	EUR	1,800,000.00	0.15	500,000	MEDTRONIC GLOBAL HOLDINGS SCA 2.250% 07/03/2039	EUR	402,303.07	0.03
1,200,000	VANTAGE TOWERS AG 0.375% 31/03/2027 FRN EMTN	EUR	1,200,000.00	0.10	4,810,000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	4,668,629.19	0.39
2,000,000	VOLKSWAGEN BANK GMBH 1.875% 31/01/2024 EMTN	EUR	1,967,874.46	0.16	180,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032 EMTN	EUR	133,880.97	0.01
4,100,000	VONOVIA SE 0.250% 01/09/2028 EMTN	EUR	3,124,877.85	0.26	2,041,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	1,535,662.89	0.13
2,800,000	VONOVIA SE 0.625% 14/12/2029 EMTN	EUR	2,045,492.65	0.17	2,000,000	REPSOL EUROPE FINANCE SARL 0.375% 06/07/2029 EMTN	EUR	1,647,007.36	0.14
1,700,000	VONOVIA SE 0.750% 01/09/2032 EMTN	EUR	1,094,540.31	0.09	1,000,000	REPSOL EUROPE FINANCE SARL 0.875% 06/07/2033 EMTN	EUR	752,282.74	0.06
600,000	VONOVIA SE 1.375% 28/01/2026 EMTN	EUR	543,323.65	0.04	880,000	SELP FINANCE SARL 1.500% 20/12/2026	EUR	761,655.37	0.06
400,000	VONOVIA SE 1.625% 01/09/2051 EMTN	EUR	183,555.38	0.02	4,517,000	SELP FINANCE SARL 3.750% 10/08/2027 EMTN	EUR	4,154,980.38	0.34
900,000	VONOVIA SE 5.000% 23/11/2030 EMTN	EUR	841,851.22	0.07	1,567,000	SES SA 1.625% 22/03/2026 EMTN	EUR	1,444,590.10	0.12
2,700,000	ZF FINANCE GMBH 3.750% 03/08/2026 EMTN	EUR	2,710,264.21	0.22	541,000	TYCO ELECTRONICS GROUP SA ZCP 16/02/2029	EUR	436,930.48	0.04
			<b>75,792,787.24</b>	<b>6.25</b>				<b>45,895,366.30</b>	<b>3.79</b>
<b>Japón</b>					<b>Irlanda</b>				
3,300,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	EUR	2,880,580.76	0.24	1,080,000	AIB GROUP PLC 04/04/2028 FRN EMTN	EUR	980,085.64	0.08
7,925,000	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	6,636,082.68	0.55	300,000	AIB GROUP PLC 04/07/2026 FRN	EUR	294,538.76	0.02
8,860,000	EAST JAPAN RAILWAY CO 1.850% 13/04/2033 EMTN	EUR	7,525,484.92	0.62	1,000,000	AIB GROUP PLC 1.250% 28/05/2024 EMTN	EUR	968,859.78	0.08
4,188,000	EAST JAPAN RAILWAY CO 2.614% 08/09/2025 EMTN	EUR	4,111,587.01	0.34	1,364,000	AIB GROUP PLC 17/11/2027 FRN EMTN	EUR	1,184,158.25	0.10
2,000,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	EUR	1,955,560.60	0.16	1,500,000	AIB GROUP PLC 30/05/2031 FRN EMTN	EUR	1,359,160.32	0.11
1,500,000	ITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	1,431,144.39	0.12	2,225,000	ATLAS COPCO FINANCE DAC 0.750% 08/02/2032 EMTN	EUR	1,755,012.12	0.14
2,295,000	ITSUBISHI UFJ FINANCIAL GROUP INC 19/09/2025 FRN EMTN	EUR	2,253,700.97	0.19	654,000	BANK OF IRELAND GROUP PLC 08/07/2024 FRN EMTN	EUR	648,232.95	0.05
1,000,000	MIZUHO FINANCIAL GROUP INC 06/09/2029 FRN	EUR	820,105.06	0.07	1,453,000	BANK OF IRELAND GROUP PLC 10/05/2027 FRN EMTN	EUR	1,280,155.90	0.11
500,000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027 EMTN	EUR	457,920.64	0.04	1,673,000	BANK OF IRELAND GROUP PLC 16/07/2028 FRN	EUR	1,677,040.13	0.14
2,000,000	MIZUHO FINANCIAL GROUP INC 3.490% 05/09/2027 EMTN	EUR	1,962,079.68	0.16	10,893,000	CCEP FINANCE IRELAND DAC ZCP 06/09/2025	EUR	9,981,917.00	0.82
6,600,000	MIZUHO FINANCIAL GROUP INC 4.416% 20/05/2033 EMTN	EUR	6,695,789.23	0.55	6,563,000	CCEP FINANCE IRELAND DAC 0.875% 06/05/2033	EUR	4,916,607.79	0.41
3,000,000	TAKEDA PHARMACEUTICAL CO LTD 0.750% 09/07/2027	EUR	2,666,935.50	0.22	800,000	CLOVERIE PLC FOR SWISS REINSURANCE CO LTD 11/09/2044 FRN	USD	694,651.89	0.06
3,600,000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	2,909,998.66	0.24	200,000	HAMMERSON IRELAND FINANCE DAC 1.750% 03/06/2027	EUR	160,672.39	0.01
1,200,000	TAKEDA PHARMACEUTICAL CO LTD 2.000% 09/07/2040	EUR	862,703.95	0.07	2,350,000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.625% 20/09/2029	EUR	1,945,384.17	0.16
10,520,000	TAKEDA PHARMACEUTICAL CO LTD 2.250% 21/11/2026	EUR	10,049,951.78	0.82	11,700,000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 2.375% 10/09/2025	EUR	11,497,362.32	0.96
4,500,000	TAKEDA PHARMACEUTICAL CO LTD 3.000% 21/11/2030	EUR	4,264,697.16	0.35	2,500,000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	2,415,623.08	0.20
			<b>57,484,322.99</b>	<b>4.74</b>	1,950,000	SMURFIT KAPPA TREASURY ULC 1.500% 15/09/2027	EUR	1,756,695.64	0.14
					1,115,000	VODAFONE INTERNATIONAL FINANCING DAC 3.750% 02/12/2034 EMTN	EUR	1,086,268.28	0.09
								<b>44,602,426.41</b>	<b>3.68</b>
<b>Luxemburgo</b>					<b>España</b>				
800,000	AROUNDTOWN SA 1.625% 31/01/2028 EMTN	EUR	525,909.20	0.04	2,000,000	ABERTIS INFRAESTRUCTURAS SA 4.125% 07/08/2029	EUR	1,970,180.94	0.16
1,500,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 3.625% 29/10/2029	EUR	1,228,545.41	0.10	1,200,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 16/01/2030 FRN GMTN	EUR	1,101,115.97	0.09
1,000,000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.900% 12/10/2029	EUR	666,379.58	0.05	2,300,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 24/03/2027 FRN GMTN	EUR	2,062,475.46	0.17
2,990,000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	2,870,740.20	0.24	3,500,000	BANCO DE SABADELL SA 10/11/2028 FRN EMTN	EUR	3,518,787.13	0.29
5,194,000	DH EUROPE FINANCE II SARL 0.750% 18/09/2031	EUR	4,140,139.11	0.35	1,400,000	BANCO DE SABADELL SA 1.625% 07/03/2024 EMTN	EUR	1,368,944.40	0.11
1,200,000	GRAND CITY PROPERTIES SA FRN PERP EMTN	EUR	420,910.50	0.03	1,400,000	BANCO SANTANDER SA 0.200% 11/02/2028 EMTN	EUR	1,178,053.59	0.10
500,000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028 EMTN	EUR	352,948.33	0.03	800,000	BANCO SANTANDER SA 0.250% 19/06/2024 EMTN	EUR	766,716.74	0.06
900,000	HANNOVER FINANCE LUXEMBOURG SA 30/06/2043 FRN	EUR	896,790.02	0.07	800,000	BANCO SANTANDER SA 26/01/2025 FRN EMTN	EUR	775,743.86	0.06
2,070,000	HOLCIM FINANCE LUXEMBOURG SA FRN PERP	EUR	1,994,012.16	0.16	3,000,000	BANCO SANTANDER SA 5.294% 18/08/2027	USD	2,720,001.05	0.22
1,100,000	HOLCIM FINANCE LUXEMBOURG SA 0.500% 03/09/2030	EUR	843,163.75	0.07	2,000,000	CAIXABANK SA 0.375% 03/02/2025 EMTN	EUR	1,884,400.28	0.16
687,000	JOHN DEERE CASH MANAGEMENT SARL 2.200% 02/04/2032 EMTN	EUR	628,320.19	0.05	1,400,000	CAIXABANK SA 0.750% 09/07/2026 FRN EMTN	EUR	1,271,043.91	0.10
200,000	LOGICOR FINANCING SARL 0.875% 14/01/2031 EMTN	EUR	124,486.12	0.01					

Las notas adjuntas forman parte integrante de estos estados financieros.





# Goldman Sachs Euro Sustainable Credit

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Denominación	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
CDS AVIVA PLC 0.010% 20/06/2028	Compra	1.000	20/06/2028	EUR	1,600,000.00	38,664.85
CDS BAYERISHE MOTOREN WERKE AG 1.400% 12/01/2024	Venta	1.000	20/06/2027	EUR	700,000.00	11,614.12
CDS VIVENDI SA 1.875% 26/05/2026	Compra	1.000	20/06/2028	EUR	1,500,000.00	10,125.75
CDS MICHELIN LUXEMBOURG SCS 2.7500% 20/06/2019	Venta	1.000	20/12/2023	EUR	1,360,000.00	9,093.37
CDS HOLCIM LTD 3.000% 22/11/2022	Venta	1.000	20/06/2027	EUR	3,000,000.00	4,419.30
CDS ASSICURAZIONI GENERALI SPA 0.010% 20/06/2028	Compra	1.000	20/06/2028	EUR	3,000,000.00	(13,675.29)
CDS UNIBAIL- RODAMCO- WESTFIELD SE 0.010% 20/06/2028	Venta	1.000	20/12/2027	EUR	500,000.00	(30,144.37)
CDX ITRAXX EUROPE SERIES 39 VERSION 1	Compra	1.000	20/06/2028	EUR	41,500,000.00	(306,479.57)
						<b>1,524,542.95</b>

Por cobrar (%)	Por pagar (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
0.789	Floating	20/12/2027	EUR	1,000,000.00	(98,396.06)
1.530	Floating	15/08/2027	EUR	7,750,000.00	(491,796.32)
-0.148	Floating	16/11/2024	EUR	24,000,000.00	(1,351,621.68)
0.432	Floating	25/02/2025	EUR	25,000,000.00	(1,367,338.75)
0.837	Floating	16/02/2032	EUR	10,600,000.00	(1,748,968.73)
					<b>(5,058,121.54)</b>

## Contratos a plazo sobre divisas

Por cobrar	Por pagar	Fecha de venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
27,668,274.27	EUR	30/06/2023	27,668,274.27	67,180.76
5,015,334.70	EUR	30/06/2023	5,015,334.70	(9,825.13)
			<b>32,683,608.97</b>	<b>57,355.63</b>

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuros sobre tipos de interés</b>				
(23)	EURO-BOBL FUTURE 08/06/2023	EUR	2,711,240.00	6,046.57
(156)	EURO-BUND FUTURE 08/06/2023	EUR	21,191,040.00	79,645.00
48	EURO-BUXL 30Y BOND 08/06/2023	EUR	6,761,280.00	402,240.00
469	EURO-SCHATZ FUTURE 08/06/2023	EUR	49,570,955.00	499,558.12
(9)	LONG GILT FUTURE 28/06/2023	GBP	1,058,570.47	(24,684.61)
(16)	US 10YR NOTE (CBT) 21/06/2023	USD	1,692,438.68	(3,700.89)
(15)	US 2YR NOTE (CBT) 30/06/2023	USD	2,850,381.42	(17,148.32)
(199)	US 5YR NOTE (CBT) 30/06/2023	USD	20,058,037.45	(290,242.66)
			<b>105,893,943.02</b>	<b>651,713.21</b>

**Total instrumentos financieros derivados (2,824,509.75)**

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>1,195,736,683.85</b>	<b>98.68</b>
<b>Total instrumentos financieros derivados</b>	<b>(2,824,509.75)</b>	<b>(0.23)</b>
<b>Efectivo en bancos</b>	<b>14,223,514.86</b>	<b>1.17</b>
<b>Otros activos y pasivos</b>	<b>4,583,316.84</b>	<b>0.38</b>
<b>Total activos netos</b>	<b>1,211,719,005.80</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euro Sustainable Credit (ex-Financials)

(Denominado en EUR)

## Estadísticas

				<b>Número de acciones</b>				
<b>Patrimonio neto</b>	31/03/2023	EUR	316,794,974.62					
	30/09/2022	EUR	380,738,435.98					
	30/09/2021	EUR	508,800,479.02	Capitalisation I Hedged (i) (NOK)	31/03/2023		-	
<b>Valor liquidativo por acción**</b>					30/09/2022		471	
					30/09/2021		-	
Capitalisation I (EUR)	31/03/2023	EUR	7,438.42	Capitalisation N (EUR)	31/03/2023		5,268	
	30/09/2022	EUR	7,184.80		30/09/2022		5,686	
	30/09/2021	EUR	8,534.04		30/09/2021		6,430	
Capitalisation I Hedged (i) (NOK)	31/03/2023	NOK	-	Capitalisation O (EUR)	31/03/2023		26,954	
	30/09/2022	NOK	42,678.55		30/09/2022		22,916	
	30/09/2021	NOK	-		30/09/2021		23,322	
Capitalisation N (EUR)	31/03/2023	EUR	363.45	Capitalisation P (EUR)	31/03/2023		2,830	
	30/09/2022	EUR	350.95		30/09/2022		5,931	
	30/09/2021	EUR	416.61		30/09/2021		121,997	
Capitalisation O (EUR)	31/03/2023	EUR	363.90	Capitalisation R (EUR)	31/03/2023		1,238	
	30/09/2022	EUR	351.34		30/09/2022		1,384	
	30/09/2021	EUR	416.95		30/09/2021		1,492	
Capitalisation P (EUR)	31/03/2023	EUR	350.50	Capitalisation X (EUR)	31/03/2023		43,065	
	30/09/2022	EUR	339.15		30/09/2022		44,113	
	30/09/2021	EUR	404.25		30/09/2021		45,055	
Capitalisation R (EUR)	31/03/2023	EUR	355.81	Distribution I (EUR)	31/03/2023		21,761	
	30/09/2022	EUR	343.80		30/09/2022		21,761	
	30/09/2021	EUR	408.65		30/09/2021		-	
Capitalisation X (EUR)	31/03/2023	EUR	277.36	Distribution P (EUR)	31/03/2023		5,619	
	30/09/2022	EUR	268.52		30/09/2022		4,803	
	30/09/2021	EUR	320.42		30/09/2021		3,688	
Distribution I (EUR)	31/03/2023	EUR	5,172.76	Distribution R (EUR)	31/03/2023		720	
	30/09/2022	EUR	4,996.42		30/09/2022		734	
	30/09/2021	EUR	-		30/09/2021		659	
Distribution P (EUR)	31/03/2023	EUR	1,082.64	<b>Dividendo</b>				
	30/09/2022	EUR	1,055.08		Distribution P (EUR)	14/12/2022	EUR	7.76
	30/09/2021	EUR	1,257.75		Distribution R (EUR)	14/12/2022	EUR	10.91
Distribution P Duration Hedged (EUR)	31/03/2023	EUR	-					
	30/09/2022	EUR	-					
	30/09/2021	EUR	-					
Distribution R (EUR)	31/03/2023	EUR	1,091.27					
	30/09/2022	EUR	1,064.92					
	30/09/2021	EUR	1,265.78					
<b>Número de acciones</b>								
	31/03/2023		23,158					
	30/09/2022		33,390					
Capitalisation I (EUR)	30/09/2021		49,984					

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Euro Sustainable Credit (ex-Financials)

(Denominado en EUR)

### Estadísticas (continuación)

#### Gastos corrientes en %\*

Capitalisation I (EUR)	31/03/2023	0.49%
Capitalisation N (EUR)	31/03/2023	0.43%
Capitalisation O (EUR)	31/03/2023	0.40%
Capitalisation P (EUR)	31/03/2023	0.84%
Capitalisation R (EUR)	31/03/2023	0.56%
Capitalisation X (EUR)	31/03/2023	0.95%
Distribution I (EUR)	31/03/2023	0.49%
Distribution P (EUR)	31/03/2023	0.85%
Distribution R (EUR)	31/03/2023	0.56%

<b>Índice de rotación de la cartera en %*</b>	31/03/2023	28.45%
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\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Euro Sustainable Credit (ex-Financials)

(Denominado en EUR)

Estados financieros

### Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>293,068,454.21</b>
Obligaciones y otros instrumentos de deuda		293,068,454.21
<b>Total instrumentos financieros derivados</b>	2	<b>977,227.00</b>
Swaps de incumplimiento de crédito		743,773.12
Contratos a plazo sobre divisas		5,517.45
Futuros		227,936.43
<b>Efectivo en bancos</b>		<b>19,959,980.32</b>
<b>Cuenta de depósito de garantía</b>		<b>99,046.95</b>
<b>Otros activos</b>	4, 12	<b>7,926,220.23</b>
<b>Total activos</b>		<b>322,030,928.71</b>
<b>Pasivos corrientes</b>	4, 12	<b>(3,129,676.03)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(2,106,278.06)</b>
Swaps de tipos de interés		(2,106,278.06)
<b>Total pasivo</b>		<b>(5,235,954.09)</b>
<b>Activos netos al final del período</b>		<b>316,794,974.62</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Euro Sustainable Credit (ex-Financials)

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,000,000	ARKEMA SA 3.125% 06/12/2023 EMTN	EUR	1,001,552.10	0.32
					1,000,000	CARREFOUR SA 1.000% 17/05/2027 EMTN	EUR	902,461.80	0.28
					1,200,000	CARREFOUR SA 1.875% 30/10/2026 EMTN	EUR	1,128,786.13	0.36
					600,000	ENGIE SA 1.500% 13/03/2035 EMTN	EUR	457,768.26	0.14
					1,000,000	ENGIE SA 4.250% 11/01/2043 EMTN	EUR	994,953.42	0.31
					1,650,000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.750% 30/04/2030	EUR	1,463,027.33	0.46
					1,000,000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031 EMTN	EUR	810,247.52	0.26
					2,500,000	IMERYSA SA 1.500% 15/01/2027 EMTN	EUR	2,278,932.45	0.72
					1,000,000	LA POSTE SA 2.625% 14/09/2028 EMTN	EUR	962,132.24	0.30
					1,100,000	ORANGE SA FRN PERP EMTN	EUR	1,043,662.64	0.33
					1,700,000	PERNOD RICARD SA 0.500% 24/10/2027	EUR	1,499,287.90	0.47
					800,000	PERNOD RICARD SA 1.125% 07/04/2025	EUR	763,912.95	0.24
					900,000	PERNOD RICARD SA 1.375% 07/04/2029	EUR	800,784.16	0.25
					2,000,000	PERNOD RICARD SA 2.125% 27/09/2024	EUR	1,962,848.16	0.62
					600,000	PSA BANQUE FRANCE SA ZCP 22/01/2025 EMTN	EUR	561,269.71	0.18
					1,258,000	RCI BANQUE SA 4.500% 06/04/2027 EMTN	EUR	1,254,534.89	0.40
					1,120,000	RCI BANQUE SA 4.625% 13/07/2026	EUR	1,125,517.51	0.36
					902,000	RCI BANQUE SA 4.750% 06/07/2027 EMTN	EUR	912,167.68	0.29
					1,500,000	SCHNEIDER ELECTRIC SE 3.375% 13/04/2034 EMTN	EUR	1,478,312.49	0.47
					700,000	SOLVAY FINANCE SACA FRN PERP	EUR	696,922.86	0.22
					1,200,000	SUEZ SA 1.625% 17/09/2030 EMTN	EUR	1,052,434.75	0.33
					2,400,000	SUEZ SACA 2.375% 24/05/2030 EMTN	EUR	2,147,962.49	0.68
					300,000	TDF INFRASTRUCTURE SASU 1.750% 01/12/2029	EUR	239,103.64	0.08
					1,000,000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.535% 31/05/2039 EMTN	EUR	729,062.63	0.23
					500,000	TOTALENERGIES SE FRN PERP	EUR	382,979.91	0.12
					2,995,000	TOTALENERGIES SE FRN PERP EMTN	EUR	2,875,299.37	0.90
					4,174,000	TOTALENERGIES SE FRN PERP EMTN	EUR	3,947,657.50	1.24
					2,400,000	VEOLIA ENVIRONNEMENT SA FRN PERP	EUR	2,149,170.02	0.68
					2,000,000	VEOLIA ENVIRONNEMENT SA 0.800% 15/01/2032 EMTN	EUR	1,575,102.34	0.50
					500,000	VEOLIA ENVIRONNEMENT SA 1.250% 15/04/2028 EMTN	EUR	448,862.02	0.14
					<b>40,508,881.98 12.79</b>				
					<b>Estados Unidos</b>				
					1,828,000	AMERICAN TOWER CORP 0.450% 15/01/2027	EUR	1,596,196.86	0.50
					500,000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	402,258.46	0.13
					573,000	AMERICAN TOWER CORP 0.950% 05/10/2030	EUR	440,289.13	0.14
					1,385,000	AT&T INC 1.600% 19/05/2028	EUR	1,248,939.65	0.39
					640,000	AT&T INC 2.600% 17/12/2029	EUR	594,943.64	0.19
					280,000	CELANESE US HOLDINGS LLC 1.125% 26/09/2023	EUR	276,822.19	0.09
					360,000	CELANESE US HOLDINGS LLC 4.777% 19/07/2026	EUR	354,099.31	0.11
					1,000,000	COCA-COLA CO/THE 1.250% 08/03/2031	EUR	847,826.83	0.27
					2,545,000	COCA-COLA CO/THE 1.625% 09/03/2035	EUR	2,073,616.93	0.65
					4,171,000	EMERSON ELECTRIC CO 2.000% 15/10/2029	EUR	3,843,346.34	1.22
					1,080,000	FORD MOTOR CREDIT CO LLC 4.867% 03/08/2027	EUR	1,048,240.40	0.33
					1,193,000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	1,082,518.35	0.34
					500,000	MMS USA HOLDINGS INC 0.625% 13/06/2025	EUR	467,065.71	0.15
					2,300,000	NETFLIX INC 3.625% 15/06/2030	EUR	2,210,647.90	0.70
					1,200,000	NETFLIX INC 3.875% 15/11/2029	EUR	1,177,211.30	0.37
					1,500,000	PEPSICO INC 0.400% 09/10/2032	EUR	1,138,122.45	0.36
					3,410,000	PEPSICO INC 0.500% 06/05/2028 EMTN	EUR	2,971,328.80	0.95
					500,000	PEPSICO INC 0.875% 16/10/2039	EUR	333,459.45	0.11
					2,000,000	THERMO FISHER SCIENTIFIC INC 1.500% 01/10/2039 EMTN	EUR	1,431,476.30	0.45
					3,000,000	T-MOBILE USA INC 4.750% 01/02/2028	USD	2,730,426.92	0.86
					531,000	TOYOTA MOTOR CREDIT CORP 4.050% 13/09/2029	EUR	545,849.49	0.17
					3,027,000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	2,737,146.38	0.86
					3,249,000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	2,353,979.16	0.74
					1,500,000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	1,340,298.87	0.42
					<b>67,139,188.85 21.19</b>				
					<b>Francia</b>				
					1,200,000	ALSTOM SA ZCP 11/01/2029	EUR	974,913.44	0.31
					2,100,000	APRR SA 1.875% 06/01/2031 EMTN	EUR	1,887,251.67	0.60

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Euro Sustainable Credit (ex-Financials)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
2,894,000	VERIZON COMMUNICATIONS INC 4.250% 31/10/2030	EUR	2,991,014.32	0.94					
1,053,000	VF CORP 4.250% 07/03/2029 EMTN	EUR	1,050,114.34	0.33					
			<b>37,287,239.48</b>	<b>11.77</b>					
<b>Alemania</b>									
1,380,000	ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	1,212,416.65	0.38					
2,200,000	AMPRION GMBH 3.971% 22/09/2032	EUR	2,238,683.72	0.71					
889,000	CONTINENTAL AG ZCP 12/09/2023	EUR	875,238.08	0.28					
1,000,000	COVESTRO AG 4.750% 15/11/2028 EMTN	EUR	1,015,695.46	0.32					
2,800,000	EUROGRID GMBH 1.500% 18/04/2028 EMTN	EUR	2,556,873.90	0.81					
1,900,000	EUROGRID GMBH 1.625% 03/11/2023 EMTN	EUR	1,881,699.87	0.59					
1,900,000	EUROGRID GMBH 1.875% 10/06/2025 EMTN	EUR	1,836,764.73	0.58					
1,000,000	EUROGRID GMBH 3.279% 05/09/2031 EMTN	EUR	981,380.81	0.31					
1,100,000	EVONIK INDUSTRIES AG 02/09/2081 FRN	EUR	917,512.05	0.29					
853,000	HEIDELBERGCEMENT AG 3.750% 31/05/2032	EUR	798,797.90	0.25					
1,200,000	MERCK FINANCIAL SERVICES GMBH 0.500% 16/07/2028 EMTN	EUR	1,040,779.08	0.33					
1,400,000	O2 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH 1.750% 05/07/2025	EUR	1,335,695.69	0.42					
600,000	SCHAEFFLER AG 2.750% 12/10/2025 EMTN	EUR	581,047.09	0.18					
500,000	VANTAGE TOWERS AG ZCP 31/03/2025 EMTN	EUR	500,000.00	0.16					
1,000,000	VANTAGE TOWERS AG 0.375% 31/03/2027 FRN EMTN	EUR	1,000,000.00	0.32					
650,000	VOLKSWAGEN BANK GMBH 1.250% 15/12/2025 EMTN	EUR	608,939.14	0.19					
550,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027 EMTN	EUR	474,624.95	0.15					
170,000	VOLKSWAGEN FINANCIAL SERVICES AG 1.375% 16/10/2023 EMTN	EUR	168,221.38	0.05					
500,000	VOLKSWAGEN FINANCIAL SERVICES AG 1.500% 01/10/2024 EMTN	EUR	485,645.17	0.15					
2,400,000	VOLKSWAGEN FINANCIAL SERVICES AG 3.375% 06/04/2028 EMTN	EUR	2,339,303.42	0.74					
300,000	ZF FINANCE GMBH 3.750% 03/08/2026 EMTN	EUR	301,140.47	0.10					
			<b>23,150,459.56</b>	<b>7.31</b>					
<b>Japón</b>									
2,104,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	EUR	1,836,588.46	0.58					
4,725,000	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	3,956,528.79	1.25					
3,615,000	EAST JAPAN RAILWAY CO 1.850% 13/04/2033 EMTN	EUR	3,070,499.77	0.97					
1,694,000	EAST JAPAN RAILWAY CO 2.614% 08/09/2025 EMTN	EUR	1,663,091.78	0.52					
1,000,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	EUR	977,780.30	0.31					
1,000,000	TAKEDA PHARMACEUTICAL CO LTD 2.000% 09/07/2040	EUR	718,919.96	0.23					
5,315,000	TAKEDA PHARMACEUTICAL CO LTD 2.250% 21/11/2026	EUR	5,077,518.41	1.60					
2,000,000	TAKEDA PHARMACEUTICAL CO LTD 3.000% 21/11/2030	EUR	1,895,420.96	0.60					
			<b>19,196,348.43</b>	<b>6.06</b>					
<b>Gran Bretaña</b>									
364,000	ANGLO AMERICAN CAPITAL PLC 4.500% 15/09/2028	EUR	371,496.38	0.12					
1,000,000	BRITISH TELECOMMUNICATIONS PLC 23/11/2081 FRN	USD	798,356.91	0.25					
1,199,000	BRITISH TELECOMMUNICATIONS PLC 3.750% 13/05/2031 EMTN	EUR	1,174,514.93	0.37					
2,814,000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	2,412,812.41	0.75					
800,000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.500% 08/11/2027	EUR	725,802.09	0.23					
1,400,000	COCA-COLA EUROPACIFIC PARTNERS PLC 2.625% 06/11/2023 EMTN	EUR	1,393,869.26	0.44					
1,625,000	INFORMA PLC 2.125% 06/10/2025 EMTN	EUR	1,548,964.79	0.49					
2,142,000	MOTABILITY OPERATIONS GROUP PLC 3.500% 17/07/2031 EMTN	EUR	2,114,139.61	0.67					
3,000,000	NATIONAL GRID PLC 2.949% 30/03/2030 EMTN	EUR	2,807,066.64	0.88					
840,000	NATURAL GAS TRANSMISSION 4.250% 04/05/2030 EMTN	EUR	844,677.37	0.27					
1,135,000	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026 EMTN	EUR	1,031,548.04	0.33					
1,448,000	TESCO CORPORATE TREASURY SERVICES PLC 2.500% 02/05/2025 EMTN	GBP	1,568,370.07	0.50					
			<b>16,791,618.50</b>	<b>5.30</b>					
						<b>Luxemburgo</b>			
2,215,000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	2,126,652.02	0.67					
3,616,000	DH EUROPE FINANCE II SARL 0.750% 18/09/2031	EUR	2,882,314.79	0.91					
685,000	HOLCIM FINANCE LUXEMBOURG SA FRN PERP	EUR	659,854.27	0.21					
300,000	HOLCIM FINANCE LUXEMBOURG SA 0.500% 03/09/2030	EUR	229,953.75	0.07					
3,655,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 15/10/2028	EUR	3,102,504.68	0.98					
1,000,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.750% 15/10/2032	EUR	784,976.11	0.25					
800,000	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	548,952.41	0.17					
1,331,000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	1,291,880.55	0.41					
4,000,000	REPSOL EUROPE FINANCE SARL 0.875% 06/07/2033 EMTN	EUR	3,009,130.96	0.95					
283,000	SES SA 1.625% 22/03/2026 EMTN	EUR	260,892.79	0.08					
			<b>14,897,112.33</b>	<b>4.70</b>					
						<b>Irlanda</b>			
1,450,000	ATLAS COPCO FINANCE DAC 0.750% 08/02/2032 EMTN	EUR	1,143,715.76	0.36					
3,571,000	CCEP FINANCE IRELAND DAC ZCP 06/09/2025	EUR	3,272,324.02	1.03					
1,450,000	CCEP FINANCE IRELAND DAC 0.875% 06/05/2033	EUR	1,086,253.44	0.34					
1,008,000	CRH SMW FINANCE DAC 1.250% 05/11/2026	EUR	931,853.98	0.29					
1,635,000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.625% 20/09/2029	EUR	1,353,490.69	0.43					
4,500,000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 2.375% 10/09/2025	EUR	4,422,062.43	1.40					
1,320,000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	1,275,448.98	0.40					
1,200,000	SMURFIT KAPPA TREASURY ULC 1.500% 15/09/2027	EUR	1,081,043.47	0.34					
315,000	VODAFONE INTERNATIONAL FINANCING DAC 3.750% 02/12/2034 EMTN	EUR	306,882.97	0.10					
			<b>14,873,075.74</b>	<b>4.69</b>					
						<b>Italia</b>			
1,600,000	AUTOSTRADA PER L'ITALIA SPA 1.625% 25/01/2028 EMTN	EUR	1,393,397.30	0.44					
2,400,000	AUTOSTRADA PER L'ITALIA SPA 2.000% 04/12/2028	EUR	2,080,091.76	0.66					
504,000	AUTOSTRADA PER L'ITALIA SPA 4.750% 24/01/2031 EMTN	EUR	497,559.91	0.16					
1,218,000	ENEL SPA FRN PERP	EUR	1,225,648.92	0.39					
3,000,000	ENEL SPA FRN PERP	EUR	2,853,599.37	0.90					
977,000	FCA BANK SPA/IRELAND 0.125% 16/11/2023 EMTN	EUR	957,669.82	0.30					
2,191,000	FCA BANK SPA/IRELAND 4.250% 24/03/2024	EUR	2,198,505.47	0.69					
			<b>11,206,472.55</b>	<b>3.54</b>					
						<b>Dinamarca</b>			
7,442,000	CARLSBERG BREWERIES AS 0.375% 30/06/2027	EUR	6,514,794.97	2.06					
730,000	CARLSBERG BREWERIES AS 0.625% 09/03/2030 EMTN	EUR	592,014.95	0.19					
1,500,000	CARLSBERG BREWERIES AS 0.875% 01/07/2029 EMTN	EUR	1,276,826.43	0.40					
			<b>8,383,636.35</b>	<b>2.65</b>					
						<b>Bélgica</b>			
1,100,000	ALIAxis FINANCE SA 0.875% 08/11/2028	EUR	847,294.65	0.27					
4,205,000	ANHEUSER-BUSCH INBEV SA/NV 1.150%	EUR	3,870,728.91	1.22					
1,040,000	ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036 EMTN	EUR	929,800.36	0.29					
1,200,000	PROXIMUS SADP 4.000% 08/03/2030 EMTN	EUR	1,222,094.90	0.39					
			<b>6,869,918.82</b>	<b>2.17</b>					
						<b>Suecia</b>			
665,000	ALFA LAVAL TREASURY INTERNATIONAL AB 0.875% 18/02/2026 EMTN	EUR	609,487.23	0.19					
2,260,000	ALFA LAVAL TREASURY INTERNATIONAL AB 1.375% 18/02/2029 EMTN	EUR	1,961,124.40	0.63					
635,000	ATLAS COPCO AB 0.625% 30/08/2026 EMTN	EUR	581,323.06	0.18					
500,000	ESSITY AB 1.125% 27/03/2024 EMTN	EUR	488,053.77	0.15					

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Euro Sustainable Credit (ex-Financials)

(Denominado en EUR)

Instrumentos financieros derivados a 31/03/2023  
(continuación)

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuros sobre tipos de interés</b>				
54	EURO-BOBL FUTURE 08/06/2023	EUR	6,365,520.00	101,459.74
(21)	EURO-BUND FUTURE 08/06/2023	EUR	2,852,640.00	4,370.49
15	EURO-BUXL 30Y BOND 08/06/2023	EUR	2,112,900.00	125,700.00
42	EURO-SCHATZ FUTURE 08/06/2023	EUR	4,439,190.00	44,736.55
(3)	LONG GILT FUTURE 28/06/2023	GBP	352,856.82	(8,228.20)
(35)	US 5YR NOTE (CBT) 30/06/2023	USD	3,527,795.53	(40,102.15)
			<b>19,650,902.35</b>	<b>227,936.43</b>

**Total instrumentos financieros derivados (1,129,051.06)**

Resumen de activos netos a 31/03/2023

		%
	VL	
<b>Total cartera de títulos</b>	<b>293,068,454.21</b>	<b>92.51</b>
<b>Total instrumentos financieros derivados</b>	<b>(1,129,051.06)</b>	<b>(0.36)</b>
<b>Efectivo en bancos</b>	<b>19,959,980.32</b>	<b>6.30</b>
<b>Otros activos y pasivos</b>	<b>4,895,591.15</b>	<b>1.55</b>
<b>Total activos netos</b>	<b>316,794,974.62</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euromix Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	308,355,066.78	<b>Número de acciones</b>			
	30/09/2022	EUR	315,722,957.92				
	30/09/2021	EUR	293,630,997.74				
<b>Valor liquidativo por acción**</b>				Capitalisation R (EUR)	31/03/2023	80	
					30/09/2022	80	
					30/09/2021	80	
Capitalisation I (EUR)	31/03/2023	EUR	3,189.67	Capitalisation V (EUR)	31/03/2023	-	
	30/09/2022	EUR	3,209.07		30/09/2022	807,930	
	30/09/2021	EUR	3,592.80		30/09/2021	318,486	
Capitalisation N (EUR)	31/03/2023	EUR	154.88	Capitalisation X (EUR)	31/03/2023	8,278	
	30/09/2022	EUR	155.79		30/09/2022	8,256	
	30/09/2021	EUR	174.34		30/09/2021	12,935	
Capitalisation P (EUR)	31/03/2023	EUR	149.15	Capitalization Z (EUR)	31/03/2023	23,119	
	30/09/2022	EUR	150.33		30/09/2022	-	
	30/09/2021	EUR	168.90		30/09/2021	-	
Capitalisation R (EUR)	31/03/2023	EUR	151.43	Distribution P (EUR)	31/03/2023	20,857	
	30/09/2022	EUR	152.41		30/09/2022	22,189	
	30/09/2021	EUR	170.75		30/09/2021	33,523	
Capitalisation V (EUR)	31/03/2023	EUR	-	Distribution R (EUR)	31/03/2023	2,675	
	30/09/2022	EUR	98.27		30/09/2022	3,425	
	30/09/2021	EUR	110.34		30/09/2021	4,644	
Capitalisation X (EUR)	31/03/2023	EUR	145.78				
	30/09/2022	EUR	147.00				
	30/09/2021	EUR	165.33				
Capitalization Z (EUR)	31/03/2023	EUR	5,010.91	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	-		Capitalisation I (EUR)	31/03/2023	0.49%
	30/09/2021	EUR	-				
Distribution P (EUR)	31/03/2023	EUR	48.68	Capitalisation N (EUR)	31/03/2023	0.45%	
	30/09/2022	EUR	49.06	Capitalisation P (EUR)	31/03/2023	0.85%	
	30/09/2021	EUR	55.13				
Distribution R (EUR)	31/03/2023	EUR	49.43	Capitalisation R (EUR)	31/03/2023	0.56%	
	30/09/2022	EUR	49.74	Capitalisation X (EUR)	31/03/2023	0.95%	
	30/09/2021	EUR	55.73				
<b>Número de acciones</b>				Capitalization Z (EUR)	31/03/2023	0.13%	
				Distribution P (EUR)	31/03/2023	0.85%	
				Distribution R (EUR)	31/03/2023	0.56%	
Capitalisation I (EUR)	31/03/2023		57,037	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(39.71%)	
	30/09/2022		70,321				
	30/09/2021		67,906				
Capitalisation N (EUR)	31/03/2023		8,151				
	30/09/2022		8,481				
	30/09/2021		9,381				
Capitalisation P (EUR)	31/03/2023		46,595				
	30/09/2022		45,608				
	30/09/2021		51,042				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Euromix Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>306,828,900.48</b>
Organismos de inversión colectiva		15,586,124.79
Obligaciones y otros instrumentos de deuda		291,242,775.69
<b>Total instrumentos financieros derivados</b>	2	<b>88,780.90</b>
Futuros		88,780.90
<b>Efectivo en bancos</b>		<b>470,049.55</b>
<b>Cuenta de depósito de garantía</b>		<b>109,075.04</b>
<b>Otros activos</b>	4	<b>958,904.06</b>
<b>Total activos</b>		<b>308,455,710.03</b>
<b>Pasivos corrientes</b>	4	<b>(100,643.25)</b>
<b>Total pasivo</b>		<b>(100,643.25)</b>
<b>Activos netos al final del período</b>		<b>308,355,066.78</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Euromix Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					4,700,000	NETHERLANDS GOVERNMENT BOND 0.750% 15/07/2028	EUR	4,291,720.45	1.39	
					4,500,000	NETHERLANDS GOVERNMENT BOND 2.000% 15/07/2024	EUR	4,457,188.71	1.45	
					4,130,000	NETHERLANDS GOVERNMENT BOND 2.500% 15/01/2033	EUR	4,090,365.38	1.33	
					3,360,000	NETHERLANDS GOVERNMENT BOND 5.500% 15/01/2028	EUR	3,798,798.09	1.23	
								<b>93,713,786.79</b>	<b>30.39</b>	
<b>Obligaciones y otros instrumentos de deuda</b>								<b>291,242,775.69</b>	<b>94.45</b>	
<b>Alemania</b>					<b>Organismos de inversión colectiva</b>					
19,000,000	BUNDES OBLIGATION ZCP 05/04/2024	EUR	18,471,199.22	5.99	<b>Fondos de capital variable</b>					
7,150,000	BUNDES OBLIGATION ZCP 09/10/2026	EUR	6,574,868.16	2.13	<b>Luxemburgo</b>					
7,320,000	BUNDES OBLIGATION ZCP 10/04/2026	EUR	6,800,201.16	2.21	15,674	LIQUID EURO - Z CAP EUR	EUR	15,586,124.79	5.06	
5,500,000	BUNDES OBLIGATION ZCP 11/04/2025	EUR	5,215,679.32	1.69				<b>15,586,124.79</b>	<b>5.06</b>	
5,780,000	BUNDES OBLIGATION ZCP 16/04/2027	EUR	5,259,786.94	1.71	<b>Total cartera de títulos</b>					
4,500,000	BUNDES OBLIGATION ZCP 18/10/2024	EUR	4,317,533.01	1.40				<b>306,828,900.48</b>	<b>99.51</b>	
5,480,000	BUNDES OBLIGATION 1.300% 15/10/2027	EUR	5,236,048.76	1.70	<b>Instrumentos financieros derivados a 31/03/2023</b>					
2,600,000	BUNDES OBLIGATION 2.200% 13/04/2028	EUR	2,583,820.41	0.84	Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR	
6,210,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE ZCP 15/02/2030	EUR	5,331,510.55	1.73	<b>Futuros sobre tipos de interés</b>					
8,530,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2026	EUR	7,871,409.79	2.55	(41)	EURO-BUND FUTURE 08/06/2023	EUR	5,569,440.00	22,145.16	
8,000,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2029	EUR	6,936,062.80	2.25	239	EURO-SCHATZ FUTURE 08/06/2023	EUR	25,261,105.00	66,635.74	
8,960,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2030	EUR	7,627,928.09	2.47				<b>30,830,545.00</b>	<b>88,780.90</b>	
9,850,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2031	EUR	8,197,025.80	2.66	<b>Total instrumentos financieros derivados</b>					
5,500,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE ZCP 15/11/2027	EUR	4,945,957.72	1.60				<b>88,780.90</b>		
7,400,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE ZCP 15/11/2028	EUR	6,520,000.81	2.11	<b>Resumen de activos netos a 31/03/2023</b>					
9,000,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.250% 15/02/2027	EUR	8,307,110.25	2.69					% VL	
8,000,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.250% 15/02/2029	EUR	7,120,731.28	2.31				<b>306,828,900.48</b>	<b>99.51</b>	
6,900,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.250% 15/08/2028	EUR	6,196,296.12	2.01				<b>88,780.90</b>	<b>0.03</b>	
12,090,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2025	EUR	11,618,630.00	3.77				<b>470,049.55</b>	<b>0.15</b>	
8,790,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2026	EUR	8,309,048.29	2.69				<b>967,335.85</b>	<b>0.31</b>	
7,480,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2028	EUR	6,863,177.13	2.23				<b>308,355,066.78</b>	<b>100.00</b>	
8,800,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.500% 15/08/2027	EUR	8,141,124.29	2.64						
4,730,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1.000% 15/08/2024	EUR	4,619,659.60	1.50						
7,500,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1.500% 15/05/2024	EUR	7,395,113.40	2.40						
2,000,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 2.100% 15/11/2029	EUR	1,975,896.16	0.64						
3,500,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 4.750% 04/07/2028	EUR	3,916,360.04	1.27						
4,100,000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 6.500% 04/07/2027	EUR	4,776,823.57	1.55						
5,330,000	BUNDES REPUBLIC DEUTSCHLAND 5.625% 04/01/2028	EUR	6,110,697.68	1.98						
3,080,000	BUNDES REPUBLIC DEUTSCHLAND 6.250% 04/01/2030	EUR	3,843,209.65	1.25						
6,620,000	BUNDESSCHATZANWEISUNGEN ZCP 15/03/2024	EUR	6,446,078.90	2.09						
				<b>197,528,988.90</b>	<b>64.06</b>					
<b>Países Bajos</b>										
6,500,000	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2024	EUR	6,359,676.18	2.06						
1,590,000	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2026	EUR	1,479,484.16	0.48						
5,100,000	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2027	EUR	4,637,514.30	1.50						
2,800,000	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2029	EUR	2,421,116.88	0.79						
5,000,000	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2030	EUR	4,160,335.50	1.35						
45,490,000	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2031	EUR	36,892,258.99	11.96						
5,400,000	NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2025	EUR	5,117,190.23	1.66						
3,400,000	NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2029	EUR	2,953,485.21	0.96						
5,500,000	NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2026	EUR	5,145,661.51	1.67						
4,500,000	NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2032	EUR	3,733,129.62	1.21						
4,500,000	NETHERLANDS GOVERNMENT BOND 0.750% 15/07/2027	EUR	4,175,861.58	1.35						

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Enhanced Index Sustainable Equity

(Denominado en EUR)

## Estadísticas

				<b>Gastos corrientes en %*</b>			
<b>Patrimonio neto</b>	31/03/2023	EUR	384,109,756.55	Capitalisation I (EUR)	31/03/2023	0.19%	
	30/09/2022	EUR	301,550,447.09		Capitalisation P (EUR)	31/03/2023	0.55%
	30/09/2021	EUR	137,376,357.52			Capitalisation R (EUR)	31/03/2023
<b>Valor liquidativo por acción**</b>	31/03/2023	EUR	6,507.17	Capitalisation X (EUR)	31/03/2023	1.05%	
	30/09/2022	EUR	5,491.27	Distribution Z (EUR)	31/03/2023	0.11%	
	30/09/2021	EUR	6,209.77		<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(66.08%)
Capitalisation P (EUR)	31/03/2023	EUR	321.32				
	30/09/2022	EUR	271.64				
	30/09/2021	EUR	308.29				
Capitalisation R (EUR)	31/03/2023	EUR	324.40				
	30/09/2022	EUR	273.85				
	30/09/2021	EUR	309.94				
Capitalisation X (EUR)	31/03/2023	EUR	272.66				
	30/09/2022	EUR	231.07				
	30/09/2021	EUR	263.58				
Distribution Z (EUR)	31/03/2023	EUR	6,054.02				
	30/09/2022	EUR	5,267.90				
	30/09/2021	EUR	6,083.98				
<b>Número de acciones</b>							
Capitalisation I (EUR)	31/03/2023		18,108				
	30/09/2022		16,523				
	30/09/2021		16,938				
Capitalisation P (EUR)	31/03/2023		1,781				
	30/09/2022		1,781				
	30/09/2021		5,353				
Capitalisation R (EUR)	31/03/2023		9				
	30/09/2022		9				
	30/09/2021		9				
Capitalisation X (EUR)	31/03/2023		553				
	30/09/2022		760				
	30/09/2021		473				
Distribution Z (EUR)	31/03/2023		43,864				
	30/09/2022		39,894				
	30/09/2021		5,000				
<b>Dividendo</b>							
Distribution Z (EUR)	14/12/2022	EUR	183.80				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe Enhanced Index Sustainable Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>381,881,238.15</b>
Acciones		381,881,238.15
<b>Efectivo en bancos</b>		<b>1,321,294.64</b>
<b>Otros activos</b>	4	<b>3,191,212.98</b>
<b>Total activos</b>		<b>386,393,745.77</b>
<b>Pasivos corrientes</b>	4	<b>(2,283,989.22)</b>
<b>Total pasivo</b>		<b>(2,283,989.22)</b>
<b>Activos netos al final del período</b>		<b>384,109,756.55</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Europe Enhanced Index Sustainable Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Francia</b>				
<b>Acciones</b>									
<b>Gran Bretaña</b>									
113,400	ABRDN PLC	GBP	262,629.95	0.07	6,654	AEROPORTS DE PARIS	EUR	875,999.10	0.23
127,928	ANGLO AMERICAN PLC	GBP	3,898,907.82	1.02	25,965	ALSTOM SA	EUR	651,202.20	0.17
73,514	ASTRAZENECA PLC	GBP	9,397,101.84	2.45	132,266	AXA SA	EUR	3,725,271.89	0.97
5,205	AUTO TRADER GROUP PLC	GBP	36,501.37	0.01	2,553	BIOMERIEUX	EUR	247,641.00	0.06
291,605	AVIVA PLC	GBP	1,341,399.25	0.35	64,948	BNP PARIBAS SA	EUR	3,585,779.08	0.93
921,439	BARCLAYS PLC	GBP	1,528,941.60	0.40	25,486	BUREAU VERITAS SA	EUR	674,614.42	0.18
119,307	BARRATT DEVELOPMENTS PLC	GBP	633,409.19	0.16	9,204	CAPGEMINI SE	EUR	1,571,583.00	0.41
13,227	BERKELEY GROUP HOLDINGS PLC	GBP	631,781.80	0.16	66,640	CARREFOUR SA	EUR	1,241,503.20	0.32
96,717	BRITISH LAND CO PLC/THE	GBP	426,852.09	0.11	7,008	COVIVIO SA	EUR	375,628.80	0.10
507,467	BT GROUP PLC	GBP	842,038.83	0.22	44,279	CREDIT AGRICOLE SA	EUR	460,413.04	0.12
28,721	BUNZL PLC	GBP	999,221.52	0.26	38,077	DANONE SA	EUR	2,182,192.87	0.57
24,000	BURBERRY GROUP PLC	GBP	706,328.20	0.18	25,102	DASSAULT SYSTEMES SE	EUR	950,738.25	0.25
19,552	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1,065,196.63	0.28	20,012	EDENRED	EUR	1,091,454.48	0.28
129,411	COMPASS GROUP PLC	GBP	2,994,162.43	0.78	26,738	EIFFAGE SA	EUR	2,666,848.12	0.69
15,728	CRODA INTERNATIONAL PLC	GBP	1,163,107.86	0.30	16,540	ESSILORLUXOTTICA SA	EUR	2,745,640.00	0.71
128,704	DIAGEO PLC	GBP	5,293,549.49	1.38	5,054	GECCINA SA	EUR	482,909.70	0.13
264,961	GSK PLC	GBP	4,309,044.39	1.12	1,475	HERMES INTERNATIONAL	EUR	2,749,400.00	0.72
5,210	HALMA PLC	GBP	132,164.43	0.03	3,431	KERING SA	EUR	2,058,600.00	0.54
910,984	HSBC HOLDINGS PLC	GBP	5,699,060.55	1.48	35,233	KLEPIERRE SA	EUR	734,608.05	0.19
141,672	INFORMA PLC	GBP	1,116,691.72	0.29	16,174	LEGRAND SA	EUR	1,359,909.92	0.35
9,439	INTERTEK GROUP PLC	GBP	435,380.90	0.11	11,669	L'OREAL SA	EUR	4,798,876.25	1.25
152,012	J SAINSBURY PLC	GBP	482,149.39	0.13	12,582	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	10,624,240.80	2.77
30,895	JOHNSON MATTHEY PLC	GBP	697,408.43	0.18	192,415	ORANGE SA	EUR	2,107,329.08	0.55
129,724	KINGFISHER PLC	GBP	385,620.66	0.10	13,745	PERNOD RICARD SA	EUR	2,868,581.50	0.75
68,270	LAND SECURITIES GROUP PLC	GBP	482,645.36	0.13	24,788	PUBLICIS GROUPE SA	EUR	1,779,282.64	0.46
573,833	LEGAL & GENERAL GROUP PLC	GBP	1,560,157.54	0.41	1,289	SARTORIUS STEDIM BIOTECH	EUR	363,498.00	0.09
3,947,360	LLOYDS BANKING GROUP PLC	GBP	2,141,727.55	0.56	31,043	SCHNEIDER ELECTRIC SE	EUR	4,770,688.24	1.24
13,071	LONDON STOCK EXCHANGE GROUP PLC	GBP	1,170,415.19	0.30	1,127	SEB SA	EUR	118,109.60	0.03
60,626	M&G PLC	GBP	136,612.64	0.04	47,831	SOCIETE GENERALE SA	EUR	994,167.34	0.26
62,529	MONDI PLC	GBP	912,297.10	0.24	16,409	SODEXO SA	EUR	1,477,794.54	0.38
399,159	NATWEST GROUP PLC	GBP	1,197,452.00	0.31	3,413	TELEPERFORMANCE	EUR	756,662.10	0.20
3,234	NEXT PLC	GBP	241,882.45	0.06	84,367	VIVENDI SE	EUR	784,613.10	0.20
662	NMC HEALTH PLC	GBP	0.08	0.00	6,993	WENDEL SE	EUR	680,768.55	0.18
60,893	PEARSON PLC	GBP	585,170.44	0.15	13,261	WORLDBLIND SA/FRANCE	EUR	518,637.71	0.14
24,535	PERSIMMON PLC	GBP	350,705.43	0.09	<b>63,075,186.57 16.42</b>				
64,958	PHOENIX GROUP HOLDINGS PLC	GBP	403,933.73	0.11	<b>Suiza</b>				
137,990	PRUDENTIAL PLC	GBP	1,730,597.19	0.45	125,079	ABB LTD - REG	CHF	3,953,273.33	1.03
30,762	RECKITT BENCKISER GROUP PLC	GBP	2,155,862.40	0.56	25,012	ADECCO GROUP AG - REG	CHF	835,391.16	0.22
97,676	RELX PLC	GBP	2,910,209.76	0.76	457	BARRY CALLEBAUT AG - REG	CHF	892,795.38	0.23
99,887	RENTOKIL INITIAL PLC	GBP	672,518.01	0.18	26,498	CIE FINANCIERE RICHEMONT SA - REG	CHF	3,895,169.06	1.01
47,557	SAGE GROUP PLC/THE	GBP	419,452.65	0.11	54,502	CLARIANT AG - REG	CHF	829,726.25	0.22
78,320	SEGRO PLC	GBP	684,186.39	0.18	19,775	COCA-COLA HBC AG - DI	GBP	498,040.53	0.13
63,428	SEVERN TRENT PLC	GBP	2,078,210.18	0.54	572	GIVAUDAN SA - REG	CHF	1,713,360.94	0.45
63,031	SMITH & NEPHEW PLC	GBP	804,847.94	0.21	8,213	LOGITECH INTERNATIONAL SA - REG	CHF	439,394.15	0.11
2,417	SPIRAX-SARCO ENGINEERING PLC	GBP	326,095.64	0.08	127,483	NESTLE SA - REG	CHF	14,316,248.81	3.73
124,412	STANDARD CHARTERED PLC	GBP	869,638.72	0.23	106,886	NOVARTIS AG - REG	CHF	9,020,184.43	2.35
426,785	TAYLOR WIMPEY PLC	GBP	577,750.57	0.15	31,727	ROCHE HOLDING AG - GENUSSSCHEIN	CHF	8,341,501.53	2.17
575,972	TESCO PLC	GBP	1,741,645.29	0.45	223	SGS SA - REG	CHF	451,829.79	0.12
123,066	UNILEVER PLC	GBP	5,868,388.98	1.53	24,378	SIG COMBIBLOC GROUP AG	CHF	577,687.96	0.15
176,422	UNITED UTILITIES GROUP PLC	GBP	2,128,263.47	0.55	9,876	SIKA AG - REG	CHF	2,542,318.22	0.66
1,887,651	VODAFONE GROUP PLC	GBP	1,918,403.44	0.50	3,254	SONOVA HOLDING AG	CHF	880,605.68	0.23
95,947	3I GROUP PLC	GBP	1,839,916.40	0.48	4,947	STRAUMANN HOLDING AG - REG	CHF	679,602.51	0.18
<b>80,387,636.88 20.93</b>					2,191	SWISS LIFE HOLDING AG - REG	CHF	1,243,262.82	0.32
					476	SWISS PRIME SITE AG - REG	CHF	36,472.38	0.01
					18,750	SWISS RE AG	CHF	1,772,748.78	0.46
					188	SWISSCOM AG - REG	CHF	110,467.19	0.03
					2,635	TEMENOS AG - REG	CHF	167,998.35	0.04
					170,658	UBS GROUP AG - REG	CHF	3,316,781.05	0.86

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Enhanced Index Sustainable Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
1,607	VAT GROUP AG	CHF	531,388.78	0.14	14,756	QIAGEN NV	EUR	618,423.96	0.16
7,248	ZURICH INSURANCE GROUP AG	CHF	3,196,337.69	0.83	6,312	RANDSTAD NV	EUR	344,635.20	0.09
			<b>60,242,586.77</b>	<b>15.68</b>	123,112	STELLANTIS NV	EUR	2,060,402.43	0.53
	<b>Alemania</b>				11,395	WOLTERS KLUWER NV	EUR	1,325,808.25	0.35
3,692	ADIDAS AG	EUR	600,983.76	0.16				<b>33,474,406.10</b>	<b>8.71</b>
22,749	ALLIANZ SE - REG	EUR	4,840,987.20	1.26		<b>Dinamarca</b>			
60,587	BASF SE	EUR	2,929,987.32	0.76	4,478	CARLSBERG AS - B	DKK	639,001.61	0.17
25,693	BAYERISCHE MOTOREN WERKE AG	EUR	2,593,451.42	0.68	10,140	CHR HANSEN HOLDING AS	DKK	709,186.20	0.18
12,457	BAYERISCHE MOTOREN WERKE AG - PREF	EUR	1,174,695.10	0.31	1,274	COLOPLAST AS - B	DKK	154,228.37	0.04
2,053	BECHTLE AG	EUR	90,311.47	0.02	5,600	DEMANT AS	DKK	180,570.01	0.05
12,297	BRENTAG SE	EUR	850,952.40	0.22	11,987	DSV A/S	DKK	2,134,530.47	0.56
34,966	COMMERZBANK AG	EUR	339,240.13	0.09	2,959	GENMAB AS	DKK	1,028,398.93	0.27
4,596	DELIVERY HERO SE	EUR	144,176.52	0.04	77,423	NOVO NORDISK AS - B	DKK	11,285,074.54	2.93
5,272	DEUTSCHE BOERSE AG	EUR	946,060.40	0.25	8,256	ORSTED AS	DKK	646,577.68	0.17
209,105	DEUTSCHE TELEKOM AG - REG	EUR	4,673,496.75	1.21	394	PANDORA AS	DKK	34,664.68	0.01
57,790	EVONIK INDUSTRIES AG	EUR	1,118,814.40	0.29	44,479	VESTAS WIND SYSTEMS AS	DKK	1,188,208.60	0.31
17,147	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	670,447.70	0.17				<b>18,000,441.09</b>	<b>4.69</b>
36,304	FRESENIUS SE & CO KGAA	EUR	902,154.40	0.23		<b>España</b>			
16,596	GEA GROUP AG	EUR	696,202.20	0.18	83,141	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	2,440,188.35	0.64
248	HANNOVER RUECK SE	EUR	44,726.80	0.01	6,728	AENA SME SA	EUR	1,001,799.20	0.26
5,990	HELLOFRESH SE	EUR	131,240.90	0.03	27,066	AMADEUS IT GROUP SA	EUR	1,668,889.56	0.43
2,581	HENKEL AG & CO KGAA	EUR	172,927.00	0.05	309,927	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2,036,530.32	0.53
10,463	HENKEL AG & CO KGAA - REG	EUR	753,963.78	0.20	620,786	BANCO SANTANDER SA	EUR	2,126,812.84	0.55
2,157	KNORR-BREMSE AG	EUR	132,180.96	0.03	92,625	CAIXABANK SA	EUR	331,968.00	0.09
3,952	LEG IMMOBILIEN SE	EUR	199,496.96	0.05	44,154	EDP RENOVAVEIS SA	EUR	931,207.86	0.24
53,083	MERCEDES-BENZ GROUP AG	EUR	3,757,214.74	0.98	76,711	ENAGAS SA	EUR	1,357,784.70	0.35
7,857	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2,533,882.50	0.66	42,076	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	1,300,148.40	0.34
5,165	PORSCHE AUTOMOBIL HOLDING SE - PREG	EUR	273,331.80	0.07	76,300	RED ELECTRICA CORP SA	EUR	1,236,060.00	0.32
53,716	SAP SE	EUR	6,234,278.96	1.62	471,469	TELEFONICA SA	EUR	1,873,146.34	0.49
1,449	SARTORIUS AG	EUR	560,763.00	0.15				<b>16,304,535.57</b>	<b>4.24</b>
2,204	SCOUT24 SE	EUR	120,558.80	0.03		<b>Suecia</b>			
40,892	SIEMENS AG - REG	EUR	6,103,539.92	1.59	25,522	ALFA LAVAL AB	SEK	837,518.64	0.22
35,966	SIEMENS ENERGY AG	EUR	727,951.84	0.19	63,691	ASSA ABLOY AB - B	SEK	1,403,734.96	0.37
12,016	SIEMENS HEALTHINEERS AG	EUR	637,088.32	0.17	111,150	ATLAS COPCO AB - A	SEK	1,297,769.71	0.34
5,954	SYMRISE AG - A	EUR	596,590.80	0.16	128,075	ATLAS COPCO AB - B	SEK	1,354,871.40	0.36
131,419	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	372,835.70	0.10	11,215	ELECTROLUX AB	SEK	125,350.00	0.03
31,095	VONOVIA SE	EUR	539,187.30	0.14	30,355	EMBRACER GROUP AB	SEK	130,597.12	0.03
353	ZALANDO SE	EUR	13,604.62	0.00	14,124	EPIROC AB - A	SEK	258,008.14	0.07
			<b>46,477,325.87</b>	<b>12.10</b>	31,454	EPIROC AB - B	SEK	492,637.96	0.13
	<b>Países Bajos</b>				14,419	GETINGE AB	SEK	323,422.86	0.08
8,321	ABN AMRO BANK NV - GDR	EUR	121,653.02	0.03	19,873	H & M HENNES & MAURITZ AB - B	SEK	260,751.59	0.07
920	ADYEN NV	EUR	1,342,464.00	0.35	15,214	HUSQVARNA AB - B	SEK	121,323.10	0.03
122,261	AEGON NV	EUR	483,053.21	0.12	6,550	INDUTRADE AB	SEK	127,965.14	0.03
21,462	AERCAP HOLDINGS NV	USD	1,110,781.22	0.29	16,337	INVESTOR AB - B	SEK	298,796.33	0.08
15,237	AKZO NOBEL NV	EUR	1,096,759.26	0.29	63,572	NIBE INDUSTRIER AB - B	SEK	664,724.21	0.17
2,861	ARGENX SE	EUR	974,742.70	0.25	79,705	SANDVIK AB	SEK	1,555,047.23	0.40
3,578	ASM INTERNATIONAL NV	EUR	1,330,658.20	0.35	46,268	SECURITAS AB - B	SEK	378,982.05	0.10
18,594	ASML HOLDING NV	EUR	11,624,968.80	3.03	59,111	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	599,977.28	0.16
124,773	CNH INDUSTRIAL NV	EUR	1,756,803.84	0.45	64,086	SKANSKA AB - B	SEK	901,902.81	0.23
3,762	FERRARI NV	EUR	937,866.60	0.24	10,510	SVENSKA CELLULOSA AB SCA	SEK	127,293.60	0.03
8,304	HEINEKEN NV	EUR	822,594.24	0.21	28,538	SVENSKA HANDELSBANKEN AB - A	SEK	227,574.50	0.06
110,890	ING GROEP NV	EUR	1,212,027.70	0.32	3,571	SWEDISH ORPHAN BIOVITRUM AB	SEK	76,548.61	0.02
9,418	JDE PEET'S NV	EUR	252,590.76	0.07	21,923	TELE2 AB - B	SEK	200,918.71	0.05
58,722	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1,849,155.78	0.48	218,620	Telia CO AB	SEK	511,717.59	0.14
8,486	KONINKLIJKE DSM NV	EUR	922,428.20	0.24	30,878	VOLVO AB - A	SEK	611,201.42	0.16
112,933	KONINKLIJKE KPN NV	EUR	367,709.85	0.10	111,614	VOLVO AB - B	SEK	2,118,645.31	0.55
17,174	NN GROUP NV	EUR	574,642.04	0.15				<b>15,007,280.27</b>	<b>3.91</b>
32,586	PROSUS NV	EUR	2,344,236.84	0.61					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Enhanced Index Sustainable Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Finlandia</b>					10,539	VERBUND AG	EUR	843,120.00	0.22
184,268	NESTE OYJ	EUR	8,371,295.24	2.18	<b>1,080,928.50 0.28</b>				
264,098	NOKIA OYJ	EUR	1,192,534.52	0.31	<b>Luxemburgo</b>				
112,229	NORDEA BANK ABP	SEK	1,102,167.47	0.29	72,719	AROUNDTOWN SA	EUR	95,480.05	0.02
1,317	ORION OYJ	EUR	54,247.23	0.01	8,528	EUROFINS SCIENTIFIC SE	EUR	525,665.92	0.14
718	SAMPO OYJ - A	EUR	31,218.64	0.01	<b>621,145.97 0.16</b>				
<b>10,751,463.10 2.80</b>					<b>Supranacional - Multinacional</b>				
<b>Italia</b>					3,707	UNIBAIL-RODAMCO-WESTFIELD	EUR	183,070.20	0.05
79,976	ASSICURAZIONI GENERALI SPA	EUR	1,469,958.88	0.38	7,382	UNIBAIL-RODAMCO-WESTFIELD	EUR	364,560.07	0.10
84	DIASORIN SPA	EUR	8,153.04	0.00	<b>547,630.27 0.15</b>				
681,641	INTESA SANPAOLO SPA	EUR	1,613,785.07	0.42	<b>381,881,238.15 99.42</b>				
27,221	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	252,284.23	0.07	<b>Total cartera de títulos 381,881,238.15 99.42</b>				
7,142	MONCLER SPA	EUR	453,802.68	0.12	Resumen de activos netos a 31/03/2023				
39,623	NEXI SPA	EUR	296,617.78	0.08					
128,891	POSTE ITALIANE SPA	EUR	1,213,122.09	0.32	<b>Total cartera de títulos 381,881,238.15 99.42</b>				
8,709	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	339,302.64	0.09	<b>Efectivo en bancos 1,321,294.64 0.34</b>				
1,069,286	TELECOM ITALIA SPA/MILANO	EUR	325,276.80	0.08	<b>Otros activos y pasivos 907,223.76 0.24</b>				
357,460	TERNA - RETE ELETTRICA NAZIONALE	EUR	2,704,542.36	0.70	<b>Total activos netos 384,109,756.55 100.00</b>				
110,642	UNICREDIT SPA	EUR	1,926,277.22	0.50					
<b>10,603,122.79 2.76</b>									
<b>Noruega</b>									
42,681	ADEVINTA ASA - B	NOK	278,513.36	0.07					
104,618	DNB BANK ASA	NOK	1,722,562.94	0.45					
39,894	GJENSIDIGE FORSIKRING ASA	NOK	600,592.54	0.16					
528,247	NORSK HYDRO ASA	NOK	3,611,865.97	0.94					
199,764	ORKLA ASA	NOK	1,303,728.50	0.34					
12,386	SALMAR ASA	NOK	496,158.44	0.13					
<b>8,013,421.75 2.09</b>									
<b>Bélgica</b>									
11,465	AGEAS SA/NV	EUR	456,994.90	0.12					
51,230	ANHEUSER-BUSCH INBEV SA/NV	EUR	3,141,935.90	0.81					
15,224	UCB SA	EUR	1,255,066.56	0.33					
32,923	UMICORE SA	EUR	1,027,526.83	0.27					
<b>5,881,524.19 1.53</b>									
<b>Irlanda</b>									
143,651	AIB GROUP PLC	EUR	537,542.04	0.14					
78,335	BANK OF IRELAND GROUP PLC	EUR	730,395.54	0.19					
9,679	DCC PLC	GBP	519,702.98	0.14					
6,120	KERRY GROUP PLC - A	EUR	562,060.80	0.15					
9,891	KINGSPAN GROUP PLC	EUR	623,528.64	0.16					
41,799	SMURFIT KAPPA GROUP PLC	EUR	1,393,160.67	0.36					
<b>4,366,390.67 1.14</b>									
<b>Portugal</b>									
411,474	GALP ENERGIA SGPS SA - B	EUR	4,304,018.04	1.12					
<b>4,304,018.04 1.12</b>									
<b>Jersey</b>									
43,738	EXPERIAN PLC	GBP	1,324,059.01	0.34					
129,991	WPP PLC	GBP	1,418,134.74	0.37					
<b>2,742,193.75 0.71</b>									
<b>Austria</b>									
7,797	ERSTE GROUP BANK AG	EUR	237,808.50	0.06					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	176,494,787.57	<b>Número de acciones</b>			
	30/09/2022	EUR	153,033,513.94				
	30/09/2021	EUR	201,580,980.03		Capitalisation P (EUR)	31/03/2023	997,046
<b>Valor liquidativo por acción**</b>					30/09/2022	1,023,350	
					30/09/2021	1,080,407	
Capitalisation I (EUR)	31/03/2023	EUR	94.49	Capitalisation X (EUR)	31/03/2023	55,383	
	30/09/2022	EUR	80.26		30/09/2022	51,183	
	30/09/2021	EUR	90.79		30/09/2021	54,963	
Capitalisation N (EUR)	31/03/2023	EUR	87.19	Capitalisation X Hedged (i) (CZK)	31/03/2023	12,103	
	30/09/2022	EUR	74.15		30/09/2022	12,337	
	30/09/2021	EUR	84.09		30/09/2021	14,368	
Capitalisation O (EUR)	31/03/2023	EUR	85.90	Capitalisation Z (EUR)	31/03/2023	-	
	30/09/2022	EUR	72.96		30/09/2022	-	
	30/09/2021	EUR	82.53		30/09/2021	2,592	
Capitalisation P (EUR)	31/03/2023	EUR	81.96	Distribution P (EUR)	31/03/2023	111,118	
	30/09/2022	EUR	69.93		30/09/2022	112,436	
	30/09/2021	EUR	79.83		30/09/2021	119,264	
Capitalisation X (EUR)	31/03/2023	EUR	73.11	Distribution R (EUR)	31/03/2023	156	
	30/09/2022	EUR	62.53		30/09/2022	597	
	30/09/2021	EUR	71.74		30/09/2021	597	
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	18,486.69	<b>Dividendo</b>			
	30/09/2022	CZK	15,464.69		Distribution P (EUR)	14/12/2022	EUR 1.68
	30/09/2021	CZK	17,053.17		Distribution R (EUR)	14/12/2022	EUR 11.50
Capitalisation Z (EUR)	31/03/2023	EUR	-				
	30/09/2022	EUR	-				
	30/09/2021	EUR	5,145.35				
Distribution P (EUR)	31/03/2023	EUR	49.60	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	43.81		Capitalisation I (EUR)	31/03/2023	0.69%
	30/09/2021	EUR	50.79		Capitalisation N (EUR)	31/03/2023	0.95%
Distribution R (EUR)	31/03/2023	EUR	284.47	Capitalisation O (EUR)	31/03/2023	0.69%	
	30/09/2022	EUR	252.15	Capitalisation P (EUR)	31/03/2023	1.60%	
	30/09/2021	EUR	292.15	Capitalisation X (EUR)	31/03/2023	2.10%	
<b>Número de acciones</b>				Capitalisation X Hedged (i) (CZK)	31/03/2023	2.12%	
	31/03/2023		783,779	Distribution P (EUR)	31/03/2023	1.60%	
	30/09/2022		798,071	Distribution R (EUR)	31/03/2023	0.94%	
30/09/2021		887,348					
Capitalisation N (EUR)	31/03/2023		5,755	<b>Índice de rotación de la cartera en %*</b>			
	30/09/2022		5,878		31/03/2023	161.17%	
	30/09/2021		5,289				
Capitalisation O (EUR)	31/03/2023		12,535				
	30/09/2022		12,930				
	30/09/2021		13,949				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>174,478,579.60</b>
Acciones		174,478,579.60
<b>Efectivo en bancos</b>		<b>1,088,353.94</b>
<b>Otros activos</b>	4, 12	<b>1,534,225.37</b>
<b>Total activos</b>		<b>177,101,158.91</b>
<b>Pasivos corrientes</b>	4, 12	<b>(597,771.17)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(8,600.17)</b>
Contratos a plazo sobre divisas		(8,600.17)
<b>Total pasivo</b>		<b>(606,371.34)</b>
<b>Activos netos al final del período</b>		<b>176,494,787.57</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>											
<b>Acciones</b>											
<b>Gran Bretaña</b>											
57,769	ASTRAZENECA PLC	GBP	7,384,459.78	4.18	32,923	SIEMENS HEALTHINEERS AG	EUR	1,745,577.46	0.99		
790,138	BARCLAYS PLC	GBP	1,311,074.15	0.74	<b>11.14</b>						
189,755	COMPASS GROUP PLC	GBP	4,390,332.29	2.49	<b>Dinamarca</b>						
56,482	DIAGEO PLC	GBP	2,323,084.46	1.32	66,058	NOVO NORDISK AS - B	DKK	9,628,527.10	5.46		
444,436	INFORMA PLC	GBP	3,503,148.14	1.98	<b>9,628,527.10 5.46</b>						
142,175	NATIONAL GRID PLC	GBP	1,774,184.00	1.01	<b>Suecia</b>						
443,107	NATWEST GROUP PLC	GBP	1,329,293.25	0.75	155,579	ASSA ABLOY AB - B	SEK	3,428,925.30	1.94		
46,665	RECKITT BENCKISER GROUP PLC	GBP	3,270,376.40	1.85	315,216	ATLAS COPCO AB - A	SEK	3,680,411.85	2.09		
262,244	SHELL PLC	EUR	6,946,843.56	3.94	<b>7,109,337.15 4.03</b>						
134,085	SSE PLC	GBP	2,751,330.15	1.56	<b>Finlandia</b>						
117,233	3I GROUP PLC	GBP	2,248,104.88	1.27	67,708	NESTE OYJ	EUR	3,075,974.44	1.74		
<b>37,232,231.06 21.09</b>					345,693	NORDEA BANK ABP	SEK	3,394,947.65	1.93		
					<b>6,470,922.09 3.67</b>						
<b>Francia</b>					<b>España</b>						
16,553	AIR LIQUIDE SA	EUR	2,552,472.60	1.45	371,007	CAIXABANK SA	EUR	1,329,689.09	0.75		
74,581	AXA SA	EUR	2,100,573.87	1.19	287,312	IBERDROLA SA	EUR	3,299,778.32	1.87		
35,553	BNP PARIBAS SA	EUR	1,962,881.13	1.11	<b>4,629,467.41 2.62</b>						
12,176	CAPGEMINI SE	EUR	2,079,052.00	1.18	<b>Australia</b>						
39,908	CIE DE SAINT-GOBAIN	EUR	2,087,986.56	1.18	119,033	BHP GROUP LTD	GBP	3,467,283.07	1.96		
6,622	L'OREAL SA	EUR	2,723,297.50	1.54	<b>3,467,283.07 1.96</b>						
11,443	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9,662,469.20	5.47	<b>Irlanda</b>						
7,711	PERNOD RICARD SA	EUR	1,609,285.70	0.91	30,879	CRH PLC	EUR	1,435,101.53	0.81		
11,658	TELEPERFORMANCE	EUR	2,584,578.60	1.46	32,055	SMURFIT KAPPA GROUP PLC	EUR	1,068,393.15	0.61		
77,165	TOTALENERGIES SE	EUR	4,194,689.40	2.39	<b>2,503,494.68 1.42</b>						
43,872	VINCI SA	EUR	4,638,147.84	2.63	<b>Italia</b>						
<b>36,195,434.40 20.51</b>					765,287	INTESA SANPAOLO SPA	EUR	1,811,816.97	1.03		
					<b>1,811,816.97 1.03</b>						
<b>Países Bajos</b>					<b>Luxemburgo</b>						
35,614	AIRBUS SE	EUR	4,390,493.92	2.49	29,008	APERAM SA	EUR	997,004.96	0.56		
16,816	ASML HOLDING NV	EUR	10,513,363.20	5.96	<b>997,004.96 0.56</b>						
19,310	ASR NEDERLAND NV	EUR	709,449.40	0.40	<b>174,478,579.60 98.86</b>						
5,359	FERRARI NV	EUR	1,335,998.70	0.76	<b>Total cartera de títulos 174,478,579.60 98.86</b>						
23,308	HEINEKEN NV	EUR	2,308,890.48	1.31	<b>Instrumentos financieros derivados a 31/03/2023</b>						
139,967	ING GROEP NV	EUR	1,529,839.31	0.86							
107,780	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3,393,992.20	1.92							
<b>24,182,027.21 13.70</b>											
<b>Suiza</b>											
30,661	JULIUS BAER GROUP LTD	CHF	1,925,181.52	1.09							
84,622	NESTLE SA - REG	CHF	9,502,989.47	5.38							
13,958	ROCHE HOLDING AG - GENUSSCHEIN	CHF	3,669,766.39	2.08							
111,165	UBS GROUP AG - REG	CHF	2,160,519.67	1.23							
7,565	ZURICH INSURANCE GROUP AG	CHF	3,336,133.36	1.89							
<b>20,594,590.41 11.67</b>											
<b>Alemania</b>											
59,270	DAIMLER TRUCK HOLDING AG	EUR	1,843,889.70	1.04							
235,023	DEUTSCHE TELEKOM AG - REG	EUR	5,252,764.05	2.98							
56,901	MERCEDES-BENZ GROUP AG	EUR	4,027,452.78	2.28							
16,272	MERCK KGAA	EUR	2,791,461.60	1.58							
24,600	SAP SE	EUR	2,855,076.00	1.62							
20,845	SCOUT24 SE	EUR	1,140,221.50	0.65							
					<b>Contratos a plazo sobre divisas</b>						
					79,333.56	EUR	1,893,523.40	CZK	19/04/2023	79,333.56	(1,188.28)
					217,234,102.59	CZK	9,245,264.24	EUR	19/04/2023	9,245,264.24	(7,411.89)
							<b>9,324,597.80</b>			<b>(8,600.17)</b>	
					<b>Total instrumentos financieros derivados (8,600.17)</b>						

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Equity

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>174,478,579.60</b>	<b>98.86</b>
<b>Total instrumentos financieros derivados</b>	<b>(8,600.17)</b>	<b>0.00</b>
<b>Efectivo en bancos</b>	<b>1,088,353.94</b>	<b>0.62</b>
<b>Otros activos y pasivos</b>	<b>936,454.20</b>	<b>0.52</b>
<b>Total activos netos</b>	<b>176,494,787.57</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Equity Income

(Denominado en EUR)

## Estadísticas

				<b>Número de acciones</b>			
<b>Patrimonio neto</b>	31/03/2023	EUR	182,300,013.36	Capitalisation I (EUR)	31/03/2023		134,862
	30/09/2022	EUR	164,201,921.40		30/09/2022		144,599
	30/09/2021	EUR	209,640,445.70		30/09/2021		166,068
<b>Valor liquidativo por acción**</b>				Capitalisation I Hedged (i) (PLN)	31/03/2023		2,281
	31/03/2023	EUR	614.13		30/09/2022		2,267
	30/09/2022	EUR	525.72		30/09/2021		2,262
Capitalisation I (EUR)	30/09/2021	EUR	559.14	Capitalisation N (EUR)	31/03/2023		47,040
	31/03/2023	PLN	59,305.16		30/09/2022		54,391
	30/09/2022	PLN	49,083.02		30/09/2021		93,528
Capitalisation I Hedged (i) (PLN)	30/09/2021	PLN	50,325.68	Capitalisation P (EUR)	31/03/2023		47,734
	31/03/2023	EUR	559.04		30/09/2022		50,287
	30/09/2022	EUR	478.78		30/09/2021		53,681
Capitalisation N (EUR)	30/09/2021	EUR	509.64	Capitalisation P Hedged (ii) (USD)	31/03/2023		12,446
	31/03/2023	EUR	513.51		30/09/2022		12,594
	30/09/2022	EUR	441.76		30/09/2021		12,300
Capitalisation P (EUR)	30/09/2021	EUR	474.51	Capitalisation R (EUR)	31/03/2023		6,807
	31/03/2023	USD	411.94		30/09/2022		4,547
	30/09/2022	USD	346.69		30/09/2021		4,650
Capitalisation P Hedged (ii) (USD)	30/09/2021	USD	369.95	Capitalisation V (EUR)	31/03/2023		5,179
	31/03/2023	EUR	320.60		30/09/2022		5,266
	30/09/2022	EUR	274.78		30/09/2021		7,901
Capitalisation R (EUR)	30/09/2021	EUR	292.95	Capitalisation X (EUR)	31/03/2023		13,924
	31/03/2023	EUR	190.14		30/09/2022		13,664
	30/09/2022	EUR	163.49		30/09/2021		14,956
Capitalisation V (EUR)	30/09/2021	EUR	175.46	Capitalisation X Hedged (ii) (USD)	31/03/2023		68
	31/03/2023	EUR	468.74		30/09/2022		20
	30/09/2022	EUR	404.25		30/09/2021		84
Capitalisation X (EUR)	30/09/2021	EUR	436.40	Distribution N (EUR)	31/03/2023		4,351
	31/03/2023	USD	386.30		30/09/2022		3,996
	30/09/2022	USD	325.73		30/09/2021		3,592
Capitalisation X Hedged (ii) (USD)	30/09/2021	USD	349.00	Distribution P (EUR)	31/03/2023		11,901
	31/03/2023	EUR	300.66		30/09/2022		11,884
	30/09/2022	EUR	269.98		30/09/2021		13,796
Distribution N (EUR)	30/09/2021	EUR	296.48	Distribution R (EUR)	31/03/2023		2,703
	31/03/2023	EUR	275.87		30/09/2022		3,228
	30/09/2022	EUR	248.90		30/09/2021		3,019
Distribution P (EUR)	30/09/2021	EUR	275.82	<b>Dividendo</b>			
	31/03/2023	EUR	273.12	Distribution N (EUR)	14/12/2022	EUR	13.97
	30/09/2022	EUR	245.43	Distribution P (EUR)	14/12/2022	EUR	12.93
Distribution R (EUR)	30/09/2021	EUR	269.93	Distribution R (EUR)	14/12/2022	EUR	12.71

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Europe Equity Income

(Denominado en EUR)

## Estadísticas (continuación)

### Gastos corrientes en %\*

Capitalisation I (EUR)	31/03/2023	0.81%
Capitalisation I Hedged (i) (PLN)	31/03/2023	0.83%
Capitalisation N (EUR)	31/03/2023	0.90%
Capitalisation P (EUR)	31/03/2023	1.80%
Capitalisation P Hedged (ii) (USD)	31/03/2023	1.82%
Capitalisation R (EUR)	31/03/2023	1.05%
Capitalisation V (EUR)	31/03/2023	1.71%
Capitalisation X (EUR)	31/03/2023	2.30%
Capitalisation X Hedged (ii) (USD)	31/03/2023	2.32%
Distribution N (EUR)	31/03/2023	0.90%
Distribution P (EUR)	31/03/2023	1.80%
Distribution R (EUR)	31/03/2023	1.05%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	128.19%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe Equity Income

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>178,297,082.15</b>
Acciones		178,297,082.15
<b>Efectivo en bancos</b>		<b>3,137,249.09</b>
<b>Otros activos</b>	4, 12	<b>1,687,934.89</b>
<b>Total activos</b>		<b>183,122,266.13</b>
<b>Pasivos corrientes</b>	4, 12	<b>(801,190.28)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(21,062.49)</b>
Contratos a plazo sobre divisas		(21,062.49)
<b>Total pasivo</b>		<b>(822,252.77)</b>
<b>Activos netos al final del período</b>		<b>182,300,013.36</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Equity Income

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Francia</b>									
119,497	AXA SA	EUR	3,365,633.01	1.85					
71,333	BNP PARIBAS SA	EUR	3,938,294.93	2.16					
7,614	CAPGEMINI SE	EUR	1,300,090.50	0.71					
60,798	CIE DE SAINT-GOBAIN	EUR	3,180,951.36	1.74					
138,241	ENGIE SA	EUR	2,014,724.33	1.11					
2,478	KERING SA	EUR	1,486,800.00	0.82					
10,620	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	8,967,528.00	4.92					
28,042	PERNOD RICARD SA	EUR	5,852,365.40	3.21					
27,817	SANOFI	EUR	2,788,376.08	1.53					
127,465	TOTALENERGIES SE	EUR	6,928,997.40	3.80					
45,359	VINCI SA	EUR	4,795,353.48	2.63					
			<b>44,619,114.49</b>	<b>24.48</b>					
<b>Alemania</b>									
23,624	ALLIANZ SE - REG	EUR	5,027,187.20	2.76					
13,902	DEUTSCHE BOERSE AG	EUR	2,494,713.90	1.37					
69,606	DEUTSCHE POST AG - REG	EUR	2,999,322.54	1.65					
232,113	DEUTSCHE TELEKOM AG - REG	EUR	5,187,725.55	2.84					
329,847	E.ON SE	EUR	3,793,240.50	2.07					
66,427	INFINEON TECHNOLOGIES AG	EUR	2,502,969.36	1.37					
13,040	MERCK KGAA	EUR	2,237,012.00	1.23					
61,979	SAP SE	EUR	7,193,282.74	3.95					
9,721	SIEMENS AG - REG	EUR	1,450,956.46	0.80					
77,341	SIEMENS HEALTHINEERS AG	EUR	4,100,619.82	2.25					
			<b>36,987,030.07</b>	<b>20.29</b>					
<b>Gran Bretaña</b>									
66,770	ASTRAZENECA PLC	GBP	8,535,034.01	4.68					
935,127	BP PLC	GBP	5,436,110.43	2.97					
652,078	HSBC HOLDINGS PLC	GBP	4,079,360.35	2.24					
465,760	NATWEST GROUP PLC	GBP	1,397,250.84	0.77					
82,197	RECKITT BENCKISER GROUP PLC	GBP	5,760,529.92	3.16					
172,932	SHELL PLC	GBP	4,543,306.41	2.49					
180,000	SMITH & NEPHEW PLC	GBP	2,298,434.58	1.26					
92,593	SSE PLC	GBP	1,899,943.42	1.04					
			<b>33,949,969.96</b>	<b>18.61</b>					
<b>Suiza</b>									
93,070	NESTLE SA - REG	CHF	10,451,693.77	5.73					
32,568	ROCHE HOLDING AG - GENUSSCHEIN	CHF	8,562,612.97	4.70					
14,683	SCHINDLER HOLDING AG - REG	CHF	2,855,157.25	1.57					
5,043	ZURICH INSURANCE GROUP AG	CHF	2,223,941.91	1.22					
			<b>24,093,405.90</b>	<b>13.22</b>					
<b>Países Bajos</b>									
19,986	AIRBUS SE	EUR	2,463,874.08	1.35					
3,104	ASML HOLDING NV	EUR	1,940,620.80	1.06					
38,238	HEINEKEN NV	EUR	3,787,856.28	2.08					
173,868	ING GROEP NV	EUR	1,900,377.24	1.04					
177,654	KONINKLIJKE AHOLD DELHAIZE NV	EUR	5,594,324.46	3.07					
962,402	KONINKLIJKE KPN NV	EUR	3,133,580.91	1.72					
192,331	STELLANTIS NV	EUR	3,218,851.62	1.77					
			<b>22,039,485.39</b>	<b>12.09</b>					
					<b>España</b>				
					556,843	IBERDROLA SA	EUR	6,395,341.86	3.51
								<b>6,395,341.86</b>	<b>3.51</b>
					<b>Irlanda</b>				
					60,603	CRH PLC	EUR	2,816,524.43	1.54
					68,700	SMURFIT KAPPA GROUP PLC	EUR	2,289,771.00	1.26
								<b>5,106,295.43</b>	<b>2.80</b>
					<b>Finlandia</b>				
					140,240	NORDEA BANK ABP	SEK	1,377,255.13	0.75
					28,803	UPM-KYMMENE OYJ	EUR	891,452.85	0.49
								<b>2,268,707.98</b>	<b>1.24</b>
					<b>Italia</b>				
					601,416	INTESA SANPAOLO SPA	EUR	1,423,852.38	0.78
								<b>1,423,852.38</b>	<b>0.78</b>
					<b>Luxemburgo</b>				
					41,137	APERAM SA	EUR	1,413,878.69	0.78
								<b>1,413,878.69</b>	<b>0.78</b>
								<b>178,297,082.15</b>	<b>97.80</b>
					<b>Total cartera de títulos</b>				
								<b>178,297,082.15</b>	<b>97.80</b>
<b>Instrumentos financieros derivados a 31/03/2023</b>									
Por cobrar		Por pagar		Fecha de Compromisos venci- miento		en EUR		Pérdidas o ganancias no realizadas en EUR	
<b>Contratos a plazo sobre divisas</b>									
134,864,376.71		28,700,584.89		19/04/2023		28,700,584.89		63,738.25	
196,744.95		208,958.38		19/04/2023		196,744.95		4,573.86	
43,920.32		47,699.35		19/04/2023		44,195.40		418.22	
290,105.18		27,711.62		19/04/2023		25,851.63		265.71	
18.28		188.96		19/04/2023		17.23		0.20	
1.96		13.63		19/04/2023		1.85		(0.03)	
66,623.82		691,647.32		19/04/2023		62,823.03		(122.30)	
707,108.04		659,699.28		19/04/2023		666,768.55		(14,883.99)	
918,899.59		764,793.67		19/04/2023		866,799.14		(24,851.89)	
3,659,678.98		3,415,868.24		19/04/2023		3,415,868.24		(50,200.52)	
						<b>33,979,654.91</b>		<b>(21,062.49)</b>	
					<b>Total instrumentos financieros derivados</b>				
									<b>(21,062.49)</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Equity Income

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>178,297,082.15</b>	<b>97.80</b>
<b>Total instrumentos financieros derivados</b>	<b>(21,062.49)</b>	<b>(0.01)</b>
<b>Efectivo en bancos</b>	<b>3,137,249.09</b>	<b>1.72</b>
<b>Otros activos y pasivos</b>	<b>886,744.61</b>	<b>0.49</b>
<b>Total activos netos</b>	<b>182,300,013.36</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe High Yield (Former NN)

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	109,701,073.21	Distribution P (EUR)	31/03/2023	EUR	1,162.55
	30/09/2022	EUR	108,163,172.22		30/09/2022	EUR	1,122.60
	30/09/2021	EUR	139,908,509.31		30/09/2021	EUR	1,372.66
<b>Valor liquidativo por acción**</b>				Distribution R (EUR)	31/03/2023	EUR	1,163.34
					30/09/2022	EUR	1,125.41
					30/09/2021	EUR	1,376.23
Capitalisation I (EUR)	31/03/2023	EUR	5,715.25	Distribution X (EUR)	31/03/2023	EUR	221.40
	30/09/2022	EUR	5,293.71		30/09/2022	EUR	213.29
	30/09/2021	EUR	6,309.91		30/09/2021	EUR	260.78
Capitalisation I Hedged (i) (USD)	31/03/2023	USD	7,281.72	Distribution Z (M) Hedged (ii) (JPY)	31/03/2023	JPY	9,344.00
	30/09/2022	USD	6,645.77		30/09/2022	JPY	8,899.00
	30/09/2021	USD	7,788.04		30/09/2021	JPY	10,739.00
Capitalisation I Hedged (ii) (CHF)	31/03/2023	CHF	5,620.58	<b>Número de acciones</b>			
	30/09/2022	CHF	5,245.64				
	30/09/2021	CHF	6,259.60				
Capitalisation I Hedged (ii) (EUR)	31/03/2023	EUR	9,054.72	Capitalisation I (EUR)	31/03/2023		383
	30/09/2022	EUR	8,391.00	30/09/2022			391
	30/09/2021	EUR	9,995.18	30/09/2021			553
Capitalisation N (EUR)	31/03/2023	EUR	432.67	Capitalisation I Hedged (i) (USD)	31/03/2023		30
	30/09/2022	EUR	400.60	30/09/2022			137
	30/09/2021	EUR	477.09	30/09/2021			186
Capitalisation P (EUR)	31/03/2023	EUR	412.98	Capitalisation I Hedged (ii) (CHF)	31/03/2023		25
	30/09/2022	EUR	383.32	30/09/2022			33
	30/09/2021	EUR	458.82	30/09/2021			36
Capitalisation P Hedged (ii) (CHF)	31/03/2023	CHF	269.62	Capitalisation I Hedged (ii) (EUR)	31/03/2023		3,199
	30/09/2022	CHF	252.01	30/09/2022			3,826
	30/09/2021	CHF	301.86	30/09/2021			3,450
Capitalisation P Hedged (ii) (USD)	31/03/2023	USD	337.61	Capitalisation N (EUR)	31/03/2023		2,711
	30/09/2022	USD	308.79	30/09/2022			2,873
	30/09/2021	USD	363.09	30/09/2021			3,449
Capitalisation S (EUR)	31/03/2023	EUR	-	Capitalisation P (EUR)	31/03/2023		9,673
	30/09/2022	EUR	-	30/09/2022			10,578
	30/09/2021	EUR	6,527.30	30/09/2021			12,733
Capitalisation X (EUR)	31/03/2023	EUR	393.35	Capitalisation P Hedged (ii) (CHF)	31/03/2023		96
	30/09/2022	EUR	366.00	30/09/2022			616
	30/09/2021	EUR	440.27	30/09/2021			616
Capitalisation Z (EUR)	31/03/2023	EUR	8,662.04	Capitalisation P Hedged (ii) (USD)	31/03/2023		1,547
	30/09/2022	EUR	7,994.43	30/09/2022			1,547
	30/09/2021	EUR	9,460.75	30/09/2021			4,129
Capitalisation Zz (EUR)	31/03/2023	EUR	271,829.49	Capitalisation S (EUR)	31/03/2023		-
	30/09/2022	EUR	250,689.31	30/09/2022			-
	30/09/2021	EUR	296,222.85	30/09/2021			8
Distribution I (Q) Hedged (ii) (EUR)	31/03/2023	EUR	4,608.61	Capitalisation X (EUR)	31/03/2023		2,236
	30/09/2022	EUR	4,342.91	30/09/2022			2,135
	30/09/2021	EUR	5,300.80	30/09/2021			4,008

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe High Yield (Former NN)

(Denominado en EUR)

## Estadísticas (continuación)

				Gastos corrientes en %*	
<b>Número de acciones</b>					
Capitalisation Z (EUR)	31/03/2023	6,149	Capitalisation I (EUR)	31/03/2023	0.89%
	30/09/2022	6,058	Capitalisation I Hedged (i) (USD)	31/03/2023	0.91%
	30/09/2021	6,203	Capitalisation I Hedged (ii) (CHF)	31/03/2023	0.91%
Capitalisation Zz (EUR)	31/03/2023	3	Capitalisation I Hedged (ii) (EUR)	31/03/2023	0.91%
	30/09/2022	5	Capitalisation N (EUR)	31/03/2023	0.81%
	30/09/2021	7	Capitalisation P (EUR)	31/03/2023	1.31%
Distribution I (Q) Hedged (ii) (EUR)	31/03/2023	1,248	Capitalisation P Hedged (ii) (CHF)	31/03/2023	1.33%
	30/09/2022	1,177	Capitalisation P Hedged (ii) (USD)	31/03/2023	1.32%
	30/09/2021	1,223	Capitalisation X (EUR)	31/03/2023	1.81%
Distribution P (EUR)	31/03/2023	7,908	Capitalisation Z (EUR)	31/03/2023	0.17%
	30/09/2022	7,952	Capitalisation Zz (EUR)	31/03/2023	0.02%
	30/09/2021	11,104	Distribution I (Q) Hedged (ii) (EUR)	31/03/2023	0.91%
Distribution R (EUR)	31/03/2023	715	Distribution P (EUR)	31/03/2023	1.30%
	30/09/2022	717	Distribution R (EUR)	31/03/2023	0.91%
	30/09/2021	831	Distribution X (EUR)	31/03/2023	1.81%
Distribution X (EUR)	31/03/2023	1,779	Distribution Z (M) Hedged (ii) (JPY)	31/03/2023	0.19%
	30/09/2022	1,836			
	30/09/2021	2,511			
Distribution Z (M) Hedged (ii) (JPY)	31/03/2023	21,511			
	30/09/2022	21,058			
	30/09/2021	65,429			
<b>Dividendo</b>			<b>Índice de rotación de la cartera en %*</b>	31/03/2023	20.40%
Distribution I (Q) Hedged (ii) (EUR)	13/02/2023	EUR	44.64		
Distribution I (Q) Hedged (ii) (EUR)	11/11/2022	EUR	32.69		
Distribution P (EUR)	14/12/2022	EUR	46.51		
Distribution R (EUR)	14/12/2022	EUR	51.05		
Distribution X (EUR)	14/12/2022	EUR	7.76		
Distribution Z (M) Hedged (ii) (JPY)	02/03/2023	JPY	35.00		
Distribution Z (M) Hedged (ii) (JPY)	02/02/2023	JPY	35.00		
Distribution Z (M) Hedged (ii) (JPY)	03/01/2023	JPY	35.00		
Distribution Z (M) Hedged (ii) (JPY)	02/12/2022	JPY	31.00		
Distribution Z (M) Hedged (ii) (JPY)	02/11/2022	JPY	31.00		
Distribution Z (M) Hedged (ii) (JPY)	04/10/2022	JPY	31.00		

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe High Yield (Former NN)

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>105,996,059.42</b>
Acciones		490,569.90
Organismos de inversión colectiva		1,276,457.49
Obligaciones y otros instrumentos de deuda		104,229,032.03
<b>Efectivo en bancos</b>		<b>3,567,866.62</b>
<b>Otros activos</b>	4, 12	<b>3,587,595.49</b>
<b>Total activos</b>		<b>113,151,521.53</b>
<b>Pasivos corrientes</b>	4, 12	<b>(3,415,904.51)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(34,543.81)</b>
Contratos a plazo sobre divisas		(34,543.81)
<b>Total pasivo</b>		<b>(3,450,448.32)</b>
<b>Activos netos al final del período</b>		<b>109,701,073.21</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe High Yield (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,000,000	NOBIAN FINANCE BV 3.625% 15/07/2026	EUR	869,744.96	0.79
					1,250,000	REPSOL INTERNATIONAL FINANCE BV FRN PERP	EUR	1,122,497.23	1.02
					1,700,000	SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	1,355,931.51	1.24
					1,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.750% 09/05/2027	EUR	903,973.83	0.82
					1,250,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	EUR	1,271,926.03	1.16
					500,000	TMNL HOLDING BV 3.750% 15/01/2029	EUR	436,235.27	0.40
					835,000	TRIVIUM PACKAGING FINANCE BV 3.750% 15/08/2026	EUR	770,630.49	0.70
					750,000	VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	597,167.71	0.54
					600,000	ZF EUROPE FINANCE BV 2.500% 23/10/2027	EUR	521,891.99	0.48
					200,000	ZF EUROPE FINANCE BV 3.000% 23/10/2029	EUR	168,220.98	0.15
					600,000	ZIGGO BV 2.875% 15/01/2030	EUR	492,141.35	0.45
								<b>14,609,563.28</b>	<b>13.32</b>
<b>Acciones</b>					<b>Estados Unidos</b>				
<b>Gran Bretaña</b>									
12,000	MATALAN FINANCE PLC	GBP	47,798.70	0.04	1,750,000	BALL CORP 0.875% 15/03/2024	EUR	1,699,495.09	1.55
			<b>47,798.70</b>	<b>0.04</b>	1,350,000	CHEMOURS CO/THE 4.000% 15/05/2026	EUR	1,242,336.35	1.13
			<b>47,798.70</b>	<b>0.04</b>	929,000	COTY INC 3.875% 15/04/2026	EUR	892,299.01	0.81
<b>Obligaciones y otros instrumentos de deuda</b>					1,000,000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024 EMTN	EUR	959,938.25	0.88
<b>Francia</b>					250,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	232,797.25	0.21
300,000	ACCOR SA FRN PERP	EUR	275,539.60	0.25	500,000	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024 EMTN	GBP	541,212.68	0.49
1,400,000	ACCOR SA FRN PERP	EUR	1,358,608.05	1.24	1,000,000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024 EMTN	EUR	982,363.39	0.90
1,200,000	ALTICE FRANCE SA 2.125% 15/02/2025	EUR	1,107,790.34	1.01	471,000	FORD MOTOR CREDIT CO LLC 4.867% 03/08/2027	EUR	457,149.28	0.42
438,000	ALTICE FRANCE SA 4.125% 15/01/2029	EUR	337,396.19	0.31	600,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 0.993% 15/10/2026	EUR	405,617.95	0.37
500,000	ALTICE FRANCE SA/FRANCE 3.375% 15/01/2028	EUR	390,401.36	0.36	1,500,000	NETFLIX INC 3.625% 15/06/2030	EUR	1,441,726.89	1.31
100,000	ALTICE FRANCE SA/FRANCE 4.000% 15/07/2029	EUR	74,733.57	0.07	3,205,000	NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	2,806,427.50	2.56
400,000	ATOS SE 1.000% 12/11/2029	EUR	268,595.40	0.24	1,000,000	RAIN CII CARBON LLC / CII CARBON CORP 7.250% 01/04/2025	USD	882,575.42	0.80
300,000	ATOS SE 1.750% 07/05/2025	EUR	266,711.08	0.24	701,000	SCIL IV LLC / SCIL USA HOLDINGS LLC 4.375% 01/11/2026	EUR	645,715.19	0.59
400,000	CASINO GUICHARD PERRACHON SA FRN PERP EMTN	EUR	29,581.08	0.03				<b>13,189,654.25</b>	<b>12.02</b>
600,000	CASINO GUICHARD PERRACHON SA 3.580% 07/02/2025 EMTN	EUR	183,097.36	0.17	<b>Alemania</b>				
400,000	CASINO GUICHARD PERRACHON SA 4.048% 05/08/2026 EMTN	EUR	102,008.39	0.09	1,000,000	ADLER PELZER HOLDING GMBH 4.125% 01/04/2024	EUR	839,125.13	0.76
1,700,000	CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024 EMTN	EUR	851,050.57	0.78	1,100,000	ADLER REAL ESTATE AG 1.875% 27/04/2023	EUR	1,006,940.78	0.92
700,000	CONSTELLIUM SE 3.125% 15/07/2029	EUR	567,192.70	0.52	550,000	APCOA PARKING HOLDINGS GMBH 4.625% 15/01/2027	EUR	468,820.91	0.43
500,000	CONSTELLIUM SE 4.250% 15/02/2026	EUR	487,020.02	0.44	600,000	CTEC II GMBH 5.250% 15/02/2030	EUR	499,659.94	0.46
396,000	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	387,007.68	0.35	800,000	DEUTSCHE LUFTHANSA AG 12/08/2075 FRN	EUR	706,283.75	0.64
1,800,000	ELECTRICITE DE FRANCE SA FRN PERP	EUR	1,432,537.94	1.31	800,000	DEUTSCHE LUFTHANSA AG 3.000% 29/05/2026 EMTN	EUR	744,511.62	0.68
775,000	FAURECIA SE 2.375% 15/06/2027	EUR	675,139.97	0.62	700,000	DEUTSCHE LUFTHANSA AG 3.750% 11/02/2028 EMTN	EUR	638,288.39	0.58
250,000	FAURECIA SE 2.375% 15/06/2029	EUR	202,939.35	0.18	700,000	HT TROPLAST GMBH 9.250% 15/07/2025	EUR	689,920.75	0.63
1,100,000	FAURECIA SE 2.750% 15/02/2027	EUR	974,711.39	0.89	1,750,000	IHO VERWALTUNGS GMBH 3.625% 15/05/2025	EUR	1,744,230.34	1.59
500,000	FAURECIA SE 3.125% 15/06/2026	EUR	468,465.61	0.43	571,000	IHO VERWALTUNGS GMBH 8.750% 15/05/2028	EUR	585,390.88	0.53
300,000	FAURECIA SE 7.250% 15/06/2026	EUR	309,350.35	0.28	300,000	SCHAEFFLER AG 2.750% 12/10/2025 EMTN	EUR	290,523.55	0.26
500,000	KAPLA HOLDING SAS 3.375% 15/12/2026	EUR	439,016.44	0.40	1,500,000	SCHAEFFLER AG 3.375% 12/10/2028 EMTN	EUR	1,373,791.79	1.25
150,000	LA FINANCIERE ATALIAN SASU 6.625% 15/05/2025	GBP	113,970.27	0.10	400,000	TUI AG 5.000% 16/04/2028	EUR	337,457.76	0.31
1,000,000	LOXAM SAS 3.250% 14/01/2025	EUR	970,000.00	0.88	800,000	TUI CRUISES GMBH 6.500% 15/05/2026	EUR	714,928.11	0.65
500,000	LOXAM SAS 4.500% 15/02/2027	EUR	469,764.79	0.43	900,000	ZF FINANCE GMBH 2.750% 25/05/2027 EMTN	EUR	801,047.83	0.73
500,000	PAPREC HOLDING SA 3.500% 01/07/2028	EUR	435,131.23	0.40	400,000	ZF FINANCE GMBH 3.000% 21/09/2025 EMTN	EUR	379,986.61	0.35
1,000,000	PICARD GROUPE SAS 3.875% 01/07/2026	EUR	892,207.37	0.81	500,000	ZF FINANCE GMBH 3.750% 03/08/2026 EMTN	EUR	501,900.78	0.46
400,000	QUATRIM SASU 5.875% 15/01/2024	EUR	362,335.38	0.33				<b>12,322,808.92</b>	<b>11.23</b>
1,000,000	SPCM SA 2.000% 01/02/2026	EUR	924,500.00	0.84	<b>Gran Bretaña</b>				
750,000	VALLOUREC SA 8.500% 30/06/2026	EUR	746,252.76	0.68	800,000	AGPS BONDCO PLC 1.875% 14/01/2026	EUR	314,518.19	0.29
1,700,000	VEOLIA ENVIRONNEMENT SA FRN PERP	EUR	1,394,237.83	1.27	400,000	AGPS BONDCO PLC 2.250% 14/01/2029	EUR	143,922.80	0.13
			<b>17,497,294.07</b>	<b>15.95</b>	400,000	AGPS BONDCO PLC 2.250% 27/04/2027	EUR	151,623.03	0.14
<b>Países Bajos</b>					1,000,000	BCP V MODULAR SERVICES FINANCE II PLC 4.750% 30/11/2028	EUR	850,356.77	0.78
700,000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERP	EUR	569,361.86	0.52	1,400,000	BELLIS ACQUISITION CO PLC 3.250% 16/02/2026	GBP	1,306,166.30	1.19
700,000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERP	EUR	625,445.66	0.57	400,000	BELLIS ACQUISITION CO PLC 4.500% 16/02/2026	GBP	384,097.32	0.35
800,000	ATF NETHERLANDS BV FRN PERP	EUR	380,168.88	0.35	700,000	CARNIVAL PLC 1.000% 28/10/2029	EUR	355,868.32	0.32
1,500,000	AXALTA COATING SYSTEMS DUTCH HOLDING B BV 3.750% 15/01/2025	EUR	1,477,918.14	1.35					
1,133,000	DIEBOLD NIXDORF DUTCH HOLDING BV 9.000% 15/07/2025	EUR	560,215.76	0.51					
1,071,000	DUFREY ONE BV 2.500% 15/10/2024	EUR	1,051,921.25	0.96					
1,250,000	ELM BV FOR FIRMENICH INTERNATIONAL SA FRN PERP	EUR	1,180,170.43	1.08					
400,000	METINVEST BV 5.625% 17/06/2025	EUR	253,999.95	0.23					

Las notas adjuntas forman parte integrante de estos estados financieros.





# Goldman Sachs Europe High Yield (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
7,887,143	K2016470260 SOUTH AFRICA LTD 25.000% 31/12/2022	USD	0.00	0.00	19,603.61 USD	18,000.00 EUR	30/06/2023	18,000.00	(46.46)
			<b>0.00</b>	<b>0.00</b>	60,708.47 EUR	8,783,648.00 JPY	19/04/2023	60,708.47	(130.18)
			<b>104,229,032.03</b>	<b>95.02</b>	38,763.83 CHF	34,554.04 GBP	19/04/2023	38,999.64	(218.00)
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>					188,919,780.00 JPY	1,309,094.15 EUR	19/04/2023	1,309,094.15	(568.98)
<b>Acciones</b>					57,687.45 USD	47,972.22 GBP	19/04/2023	54,389.58	(1,514.00)
<b>Croacia</b>					22,986,658.00 JPY	141,778.22 GBP	19/04/2023	159,125.66	(2,054.58)
245,984	FORTENOVA EQUITY	EUR	442,771.20	0.40	773,064.70 USD	722,623.79 EUR	19/04/2023	722,623.79	(11,665.56)
			<b>442,771.20</b>	<b>0.40</b>	3,864,509.59 EUR	3,439,842.49 GBP	19/04/2023	3,864,509.59	(48,203.88)
<b>Sudáfrica</b>								<b>18,359,537.49</b>	<b>(34,543.81)</b>
109,923,295	HOLDCO 2 ORDINARY A SHARES	USD	0.00	0.00	<b>Total instrumentos financieros derivados (34,543.81)</b>				
20,560,053	HOLDCO 2 ORDINARY B SHARES	USD	0.00	0.00	Resumen de activos netos a 31/03/2023				
			<b>0.00</b>	<b>0.00</b>					% VL
			<b>442,771.20</b>	<b>0.40</b>	<b>Total cartera de títulos 105,996,059.42 96.62</b>				
<b>Organismos de inversión colectiva</b>					<b>Total instrumentos financieros derivados (34,543.81) (0.03)</b>				
<b>Fondos de capital variable</b>					<b>Efectivo en bancos 3,567,866.62 3.25</b>				
<b>Luxemburgo</b>					<b>Otros activos y pasivos 171,690.98 0.16</b>				
1,284	LIQUID EURO - Z CAP EUR	EUR	1,276,457.49	1.16	<b>Total activos netos 109,701,073.21 100.00</b>				
			<b>1,276,457.49</b>	<b>1.16</b>					
<b>Total cartera de títulos 105,996,059.42 96.62</b>									

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>				
6,366,000.00 GBP	7,209,279.52 EUR	30/06/2023	7,209,279.52	11,977.25
4,137,751.31 EUR	4,506,000.00 USD	30/06/2023	4,137,751.31	11,030.01
174,860.34 EUR	170,733.55 CHF	19/04/2023	174,860.34	2,707.22
318,277.45 CHF	318,733.88 EUR	19/04/2023	318,733.88	2,189.91
55,436.25 EUR	59,358.15 USD	19/04/2023	55,436.25	846.82
174,240.60 GBP	197,583.06 EUR	19/04/2023	197,583.06	610.18
19,285.11 GBP	21,457.96 CHF	19/04/2023	22,025.45	299.84
11,063.37 GBP	1,792,638.00 JPY	19/04/2023	12,550.42	167.80
2,062.88 GBP	2,524.18 USD	19/04/2023	2,358.13	25.07
1,368.16 USD	180,876.00 JPY	19/04/2023	1,297.30	5.44
17.69 CHF	2,556.00 JPY	19/04/2023	17.80	0.13
29.77 USD	27.78 CHF	19/04/2023	28.08	(0.63)
23,845.00 JPY	165.00 CHF	19/04/2023	165.07	(1.21)

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Real Estate Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	45,466,162.03	<b>Número de acciones</b>		
	30/09/2022	EUR	60,109,158.06			
	30/09/2021	EUR	166,015,606.94			
				Capitalisation R (EUR)	31/03/2023	4,655
					30/09/2022	5,060
					30/09/2021	5,487
<b>Valor liquidativo por acción**</b>				Capitalisation X (EUR)	31/03/2023	5,166
Capitalisation I (EUR)	31/03/2023	EUR	930.45		30/09/2022	4,915
	30/09/2022	EUR	931.28		30/09/2021	5,629
	30/09/2021	EUR	1,453.48	Capitalisation X Hedged (i) (CZK)	31/03/2023	2,611
Capitalisation N (EUR)	31/03/2023	EUR	845.28		30/09/2022	2,582
	30/09/2022	EUR	847.11		30/09/2021	2,965
	30/09/2021	EUR	1,325.51	Distribution I (EUR)	31/03/2023	2,100
Capitalisation P (EUR)	31/03/2023	EUR	788.20		30/09/2022	2,100
	30/09/2022	EUR	792.36		30/09/2021	2,101
	30/09/2021	EUR	1,247.93	Distribution P (EUR)	31/03/2023	725
Capitalisation R (EUR)	31/03/2023	EUR	173.21		30/09/2022	799
	30/09/2022	EUR	173.59		30/09/2021	937
	30/09/2021	EUR	271.68	Distribution R (EUR)	31/03/2023	3,025
Capitalisation X (EUR)	31/03/2023	EUR	704.74		30/09/2022	3,094
	30/09/2022	EUR	710.33		30/09/2021	4,518
	30/09/2021	EUR	1,124.37	<b>Dividendo</b>		
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	19,059.94	Distribution I (EUR)	14/12/2022	EUR 186.09
	30/09/2022	CZK	18,756.91	Distribution P (EUR)	14/12/2022	EUR 65.85
	30/09/2021	CZK	28,461.46	Distribution R (EUR)	14/12/2022	EUR 5.92
Distribution I (EUR)	31/03/2023	EUR	4,484.73			
	30/09/2022	EUR	4,652.15			
	30/09/2021	EUR	7,551.89			
Distribution P (EUR)	31/03/2023	EUR	1,579.79	<b>Gastos corrientes en %*</b>		
	30/09/2022	EUR	1,646.29	Capitalisation I (EUR)	31/03/2023	0.69%
	30/09/2021	EUR	2,697.01	Capitalisation N (EUR)	31/03/2023	0.95%
Distribution R (EUR)	31/03/2023	EUR	142.58	Capitalisation P (EUR)	31/03/2023	1.59%
	30/09/2022	EUR	148.09	Capitalisation R (EUR)	31/03/2023	0.95%
	30/09/2021	EUR	241.10	Capitalisation X (EUR)	31/03/2023	2.09%
<b>Número de acciones</b>				Capitalisation X Hedged (i) (CZK)	31/03/2023	2.12%
Capitalisation I (EUR)	31/03/2023		19,221	Distribution I (EUR)	31/03/2023	0.69%
	30/09/2022		19,968	Distribution P (EUR)	31/03/2023	1.59%
	30/09/2021		60,478	Distribution R (EUR)	31/03/2023	0.95%
Capitalisation N (EUR)	31/03/2023		1,282			
	30/09/2022		1,316			
	30/09/2021		1,445			
Capitalisation P (EUR)	31/03/2023		11,334			
	30/09/2022		28,411			
	30/09/2021		36,508			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe Real Estate Equity

(Denominado en EUR)

## Estadísticas (continuación)

Índice de rotación de la cartera en %*	31/03/2023	55.56%
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\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe Real Estate Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>44,810,930.32</b>
Acciones		44,810,930.32
<b>Efectivo en bancos</b>		<b>731,364.09</b>
<b>Otros activos</b>	4	<b>688,460.99</b>
<b>Total activos</b>		<b>46,230,755.40</b>
<b>Pasivos corrientes</b>	4	<b>(759,910.33)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(4,683.04)</b>
Contratos a plazo sobre divisas		(4,683.04)
<b>Total pasivo</b>		<b>(764,593.37)</b>
<b>Activos netos al final del período</b>		<b>45,466,162.03</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Real Estate Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>										
<b>Acciones</b>										
<b>Gran Bretaña</b>										
848,000	ASSURA PLC	GBP	471,537.35	1.05						
65,667	BIG YELLOW GROUP PLC	GBP	873,631.88	1.92						
326,386	BRITISH LAND CO PLC/THE	GBP	1,440,476.28	3.17						
37,800	CIVITAS SOCIAL HOUSING PLC	GBP	23,101.11	0.05						
1,123	DERWENT LONDON PLC	GBP	30,136.33	0.07						
230,300	GRAINGER PLC	GBP	610,684.14	1.34						
8,500	GREAT PORTLAND ESTATES PLC	GBP	49,044.88	0.11						
53,500	HAMMERSON PLC	GBP	15,885.27	0.03						
204,026	LAND SECURITIES GROUP PLC	GBP	1,442,393.47	3.17						
216,000	LONDONMETRIC PROPERTY PLC	GBP	431,663.22	0.95						
363,343	PRIMARY HEALTH PROPERTIES PLC	GBP	418,469.78	0.92						
11,980	SAFESTORE HOLDINGS PLC	GBP	129,523.09	0.28						
245,333	SEGRO PLC	GBP	2,143,175.43	4.71						
285,800	SUPERMARKET INCOME REIT PLC	GBP	281,674.09	0.62						
318,810	TRITAX BIG BOX REIT PLC	GBP	507,593.95	1.12						
38,019	UNITE GROUP PLC/THE	GBP	415,157.09	0.91						
3,200	WORKSPACE GROUP PLC	GBP	15,907.41	0.03						
			<b>9,300,054.77</b>	<b>20.45</b>						
<b>Suecia</b>										
178,915	CASTELLUM AB	SEK	1,912,069.03	4.21						
139,573	FABEGE AB	SEK	986,401.93	2.17						
223,900	FASTIGHETS AB BALDER - B	SEK	844,842.06	1.86						
60,626	HUFVUDSTADEN AB - A	SEK	757,152.47	1.67						
64,529	NEOBO FASTIGHETER AB	SEK	71,482.52	0.16						
32,700	NYFOSA AB	SEK	208,982.82	0.46						
38,500	SAGAX AB - B	SEK	816,066.18	1.79						
300,395	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	377,026.99	0.83						
163,700	WALLENSTAM AB - B	SEK	570,465.39	1.25						
137,100	WIHLBORGS FASTIGHETER AB	SEK	965,638.82	2.12						
			<b>7,510,128.21</b>	<b>16.52</b>						
<b>Alemania</b>										
40,339	LEG IMMOBILIEN SE	EUR	2,036,312.72	4.48						
10,200	TAG IMMOBILIEN AG	EUR	65,025.00	0.14						
243,620	VONOVIA SE	EUR	4,224,370.80	9.29						
			<b>6,325,708.52</b>	<b>13.91</b>						
<b>Suiza</b>										
4,519	ALLREAL HOLDING AG - REG	CHF	702,076.83	1.54						
17,284	PSP SWISS PROPERTY AG - REG	CHF	1,811,071.19	3.98						
33,765	SWISS PRIME SITE AG - REG	CHF	2,587,163.62	5.70						
			<b>5,100,311.64</b>	<b>11.22</b>						
<b>Bélgica</b>										
18,310	AEDIFICA SA	EUR	1,356,771.00	2.98						
11,013	COFINIMMO SA	EUR	898,110.15	1.98						
1,400	MONTEA NV	EUR	104,300.00	0.23						
2,400	VGP NV	EUR	197,280.00	0.43						
67,206	WAREHOUSES DE PAUW CVA	EUR	1,836,067.92	4.04						
3,700	XIOR STUDENT HOUSING NV	EUR	114,700.00	0.25						
			<b>4,507,229.07</b>	<b>9.91</b>						
					<b>Francia</b>					
					23,483	COVIVIO SA	EUR	1,258,688.80	2.77	
					18,879	GECINA SA	EUR	1,803,888.45	3.97	
					4,057	ICADE	EUR	175,830.38	0.39	
					48,916	KLEPIERRE SA	EUR	1,019,898.60	2.23	
					1,700	MERCIALYS SA	EUR	15,997.00	0.04	
			<b>4,274,303.23</b>	<b>9.40</b>						
					<b>Supranacional - Multinacional</b>					
					77,198	UNIBAIL-RODAMCO-WESTFIELD	EUR	3,812,423.23	8.39	
			<b>3,812,423.23</b>	<b>8.39</b>						
					<b>España</b>					
					215,042	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1,252,619.65	2.75	
					93,050	MERLIN PROPERTIES SOCIMI SA	EUR	749,983.00	1.65	
			<b>2,002,602.65</b>	<b>4.40</b>						
					<b>Finlandia</b>					
					17,149	CITYCON OYJ	EUR	107,952.96	0.24	
					61,507	KOJAMO OYJ	EUR	667,350.95	1.47	
			<b>775,303.91</b>	<b>1.71</b>						
					<b>Guernese</b>					
					2,500	SHURGARD SELF STORAGE LTD	EUR	109,500.00	0.24	
					520,300	SIRIUS REAL ESTATE LTD	GBP	454,167.42	1.00	
			<b>563,667.42</b>	<b>1.24</b>						
					<b>Luxemburgo</b>					
					173,090	AROUNDTOWN SA	EUR	227,267.17	0.50	
					34,700	GRAND CITY PROPERTIES SA	EUR	226,764.50	0.50	
			<b>454,031.67</b>	<b>1.00</b>						
					<b>Italia</b>					
					41,000	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	116,030.00	0.26	
			<b>116,030.00</b>	<b>0.26</b>						
					<b>Países Bajos</b>					
					5,800	CTP NV	EUR	69,136.00	0.15	
			<b>69,136.00</b>	<b>0.15</b>						
			<b>44,810,930.32</b>	<b>98.56</b>						
					<b>Total cartera de títulos</b>					
			<b>44,810,930.32</b>	<b>98.56</b>						
					<b>Instrumentos financieros derivados a 31/03/2023</b>					
					Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR	
					<b>Contratos a plazo sobre divisas</b>					
					57,855,540.51	2,461,977.93	EUR	19/04/2023	2,461,977.93	(1,678.49)
					378,242.21	8,965,265.25	CZK	19/04/2023	378,242.21	(3,004.55)
			<b>2,840,220.14</b>	<b>(4,683.04)</b>						
					<b>Total instrumentos financieros derivados</b>					
			<b>(4,683.04)</b>							

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Real Estate Equity

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>44,810,930.32</b>	<b>98.56</b>
<b>Total instrumentos financieros derivados</b>	<b>(4,683.04)</b>	<b>(0.01)</b>
<b>Efectivo en bancos</b>	<b>731,364.09</b>	<b>1.61</b>
<b>Otros activos y pasivos</b>	<b>(71,449.34)</b>	<b>(0.16)</b>
<b>Total activos netos</b>	<b>45,466,162.03</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Sustainable Equity

(Denominado en EUR)

## Estadísticas

				<b>Número de acciones</b>				
<b>Patrimonio neto</b>	31/03/2023	EUR	485,120,564.99	Capitalisation I (EUR)	31/03/2023	11,030		
	30/09/2022	EUR	395,802,584.18		30/09/2022	9,697		
	30/09/2021	EUR	619,815,167.41		30/09/2021	18,667		
<b>Valor liquidativo por acción**</b>				Capitalisation I Hedged (ii) (EUR)	31/03/2023	4,162		
	31/03/2023	EUR	10,424.45		30/09/2022	4,162		
	30/09/2022	EUR	8,908.58		30/09/2021	4,162		
Capitalisation I (EUR)	30/09/2021	EUR	10,844.54	Capitalisation N (EUR)	31/03/2023	5,792		
	31/03/2023	EUR	7,396.43		30/09/2022	5,973		
	30/09/2022	EUR	6,246.52		30/09/2021	7,316		
Capitalisation I Hedged (ii) (EUR)	30/09/2021	EUR	7,754.66	Capitalisation P (EUR)	31/03/2023	182,121		
	31/03/2023	EUR	508.41		30/09/2022	184,038		
	30/09/2022	EUR	434.78		30/09/2021	180,968		
Capitalisation N (EUR)	30/09/2021	EUR	530.00	Capitalisation P Hedged (i) (CZK)	31/03/2023	2,971		
	31/03/2023	EUR	476.70		30/09/2022	2,810		
	30/09/2022	EUR	409.39		30/09/2021	2,528		
Capitalisation P (EUR)	30/09/2021	EUR	503.32	Capitalisation R (EUR)	31/03/2023	2,433		
	31/03/2023	CZK	9,240.57		30/09/2022	2,312		
	30/09/2022	CZK	7,760.39		30/09/2021	6,110		
Capitalisation P Hedged (i) (CZK)	30/09/2021	CZK	9,142.76	Capitalisation X (EUR)	31/03/2023	40,355		
	31/03/2023	EUR	362.25		30/09/2022	47,288		
	30/09/2022	EUR	309.95		30/09/2021	39,102		
Capitalisation R (EUR)	30/09/2021	EUR	378.18	Capitalisation X (USD)	31/03/2023	1,901		
	31/03/2023	EUR	508.52		30/09/2022	2,209		
	30/09/2022	EUR	437.80		30/09/2021	1,516		
Capitalisation X (EUR)	30/09/2021	EUR	540.96	Capitalisation Z (EUR)	31/03/2023	15,310		
	31/03/2023	USD	214.24		30/09/2022	13,445		
	30/09/2022	USD	166.31		30/09/2021	15,699		
Capitalisation X (USD)	30/09/2021	USD	243.10	Capitalisation Zz (EUR)	31/03/2023	2,438		
	31/03/2023	EUR	11,620.20		30/09/2022	3,882		
	30/09/2022	EUR	9,894.92		30/09/2021	4,924		
Capitalisation Z (EUR)	30/09/2021	EUR	11,958.81	Distribution N (EUR)	31/03/2023	73,671		
	31/03/2023	EUR	5,756.63		30/09/2022	75,724		
	30/09/2022	EUR	4,899.93		30/09/2021	116,805		
Capitalisation Zz (EUR)	30/09/2021	EUR	5,917.19	Distribution P (EUR)	31/03/2023	62,473		
	31/03/2023	EUR	256.81		30/09/2022	63,901		
	30/09/2022	EUR	222.25		30/09/2021	62,438		
Distribution N (EUR)	30/09/2021	EUR	272.83	<b>Dividendo</b>				
	31/03/2023	EUR	252.70		Distribution N (EUR)	14/12/2022	EUR	3.00
	30/09/2022	EUR	217.69		Distribution P (EUR)	14/12/2022	EUR	0.77
Distribution P (EUR)	30/09/2021	EUR	267.64					

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Europe Sustainable Equity

(Denominado en EUR)

## Estadísticas (continuación)

### Gastos corrientes en %\*

Capitalisation I (EUR)	31/03/2023	0.81%
Capitalisation I Hedged (ii) (EUR)	31/03/2023	0.83%
Capitalisation N (EUR)	31/03/2023	0.95%
Capitalisation P (EUR)	31/03/2023	1.80%
Capitalisation P Hedged (i) (CZK)	31/03/2023	1.82%
Capitalisation R (EUR)	31/03/2023	1.05%
Capitalisation X (EUR)	31/03/2023	2.30%
Capitalisation X (USD)	31/03/2023	2.30%
Capitalisation Z (EUR)	31/03/2023	0.09%
Capitalisation Zz (EUR)	31/03/2023	0.01%
Distribution N (EUR)	31/03/2023	0.95%
Distribution P (EUR)	31/03/2023	1.80%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	11.56%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe Sustainable Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>484,641,680.47</b>
Acciones		482,405,989.24
Organismos de inversión colectiva		2,235,691.23
<b>Efectivo en bancos</b>		<b>958,492.71</b>
<b>Otros activos</b>	4, 12	<b>5,417,450.60</b>
<b>Total activos</b>		<b>491,017,623.78</b>
<b>Pasivos corrientes</b>	4, 12	<b>(5,891,773.87)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(5,284.92)</b>
Contratos a plazo sobre divisas		(5,284.92)
<b>Total pasivo</b>		<b>(5,897,058.79)</b>
<b>Activos netos al final del período</b>		<b>485,120,564.99</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Sustainable Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Suiza</b>									
270,274	NESTLE SA - REG	CHF	30,351,574.96	6.26					
9,836	PARTNERS GROUP HOLDING AG	CHF	8,490,942.54	1.75					
78,692	ROCHE HOLDING AG - GENUSSCHEIN	CHF	20,689,300.54	4.26					
68,449	STRAUMANN HOLDING AG - REG	CHF	9,403,297.45	1.94					
33,363	ZURICH INSURANCE GROUP AG	CHF	14,712,943.46	3.03					
			<b>83,648,058.95</b>	<b>17.24</b>					
<b>Gran Bretaña</b>									
541,178	COMPASS GROUP PLC	GBP	12,521,152.26	2.58					
249,072	DECHRA PHARMACEUTICALS PLC	GBP	7,511,688.44	1.55					
1,203,744	NATIONAL GRID PLC	GBP	15,021,370.44	3.09					
517,488	RELX PLC	EUR	15,415,967.52	3.18					
323,900	UNILEVER PLC	EUR	15,446,791.00	3.18					
609,575	3I GROUP PLC	GBP	11,689,443.53	2.41					
			<b>77,606,413.19</b>	<b>15.99</b>					
<b>Francia</b>									
85,153	ESSILORLUXOTTICA SA	EUR	14,135,398.00	2.91					
27,849	KERING SA	EUR	16,709,400.00	3.44					
50,833	L'OREAL SA	EUR	20,905,071.25	4.31					
112,024	SCHNEIDER ELECTRIC SE	EUR	17,215,848.32	3.56					
			<b>68,965,717.57</b>	<b>14.22</b>					
<b>Alemania</b>									
77,420	ALLIANZ SE - REG	EUR	16,474,976.00	3.40					
167,857	SAP SE	EUR	19,481,483.42	4.02					
152,015	SCOUT24 SE	EUR	8,315,220.50	1.71					
106,693	SIEMENS AG - REG	EUR	15,924,997.18	3.28					
			<b>60,196,677.10</b>	<b>12.41</b>					
<b>Países Bajos</b>									
5,502	ADYEN NV	EUR	8,028,518.40	1.65					
40,166	ASML HOLDING NV	EUR	25,111,783.20	5.18					
106,781	EURONEXT NV	EUR	7,536,602.98	1.55					
302,750	UNIVERSAL MUSIC GROUP NV	EUR	7,055,588.75	1.46					
			<b>47,732,493.33</b>	<b>9.84</b>					
<b>Suecia</b>									
654,767	ASSA ABLOY AB - B	SEK	14,430,913.76	2.97					
1,124,875	ATLAS COPCO AB - A	SEK	13,133,861.46	2.72					
611,229	SVENSKA HANDELSBANKEN AB - A	SEK	4,874,207.61	1.00					
			<b>32,438,982.83</b>	<b>6.69</b>					
<b>Dinamarca</b>									
163,576	NOVO NORDISK AS - B	DKK	23,842,622.38	4.92					
124,828	NOVOZYMES AS - B	DKK	5,880,035.93	1.21					
			<b>29,722,658.31</b>	<b>6.13</b>					
<b>Irlanda</b>									
23,094	ICON PLC - ADR	USD	4,540,151.37	0.94					
42,853	LINDE PLC	USD	14,019,669.86	2.89					
201,775	SMURFIT KAPPA GROUP PLC	EUR	6,725,160.75	1.38					
			<b>25,284,981.98</b>	<b>5.21</b>					
					<b>Italia</b>				
					6,560,070	INTESA SANPAOLO SPA	EUR	15,530,965.73	3.20
								<b>15,530,965.73</b>	<b>3.20</b>
					<b>Finlandia</b>				
					274,281	NESTE OYJ	EUR	12,460,585.83	2.57
								<b>12,460,585.83</b>	<b>2.57</b>
					<b>Estados Unidos</b>				
					34,121	SOLAREEDGE TECHNOLOGIES INC	USD	9,545,840.08	1.97
								<b>9,545,840.08</b>	<b>1.97</b>
					<b>Bélgica</b>				
					108,110	KBC GROUP NV	EUR	6,843,363.00	1.41
								<b>6,843,363.00</b>	<b>1.41</b>
					<b>España</b>				
					183,453	CELLNEX TELECOM SA	EUR	6,560,279.28	1.35
								<b>6,560,279.28</b>	<b>1.35</b>
					<b>Noruega</b>				
					152,828	NORDIC SEMICONDUCTOR ASA	NOK	2,142,291.71	0.44
					240,932	TOMRA SYSTEMS ASA	NOK	3,726,680.35	0.77
								<b>5,868,972.06</b>	<b>1.21</b>
								<b>482,405,989.24</b>	<b>99.44</b>
					<b>Organismos de inversión colectiva</b>				
					<b>Fondos de capital variable</b>				
					<b>Luxemburgo</b>				
					2,248	LIQUID EURO - Z CAP EUR	EUR	2,235,691.23	0.46
								<b>2,235,691.23</b>	<b>0.46</b>
								<b>2,235,691.23</b>	<b>0.46</b>
					<b>Total cartera de títulos</b>				
								<b>484,641,680.47</b>	<b>99.90</b>
					<b>Instrumentos financieros derivados a 31/03/2023</b>				
Por cobrar		Por pagar		Fecha de Compromisos venci- miento	en EUR		Pérdidas o ganancias no realizadas en EUR		
2,314,966.03		EUR		25,725,191.98	SEK		19/04/2023	2,314,966.03	31,483.44
1,835,156.02		EUR		1,964,250.07	USD		19/04/2023	1,835,156.02	28,709.86
513,226.81		EUR		5,679,309.90	NOK		19/04/2023	513,226.81	14,167.98
1,880,709.36		EUR		13,993,856.97	DKK		19/04/2023	1,880,709.36	1,896.70
41.87		EUR		985.00	CZK		04/04/2023	41.87	(0.10)
1,620,496.55		NOK		142,582.20	EUR		19/04/2023	142,582.20	(184.07)
28,394,328.21		CZK		1,207,890.75	EUR		19/04/2023	1,207,890.75	(425.58)
1,362,501.11		SEK		121,780.91	EUR		19/04/2023	121,780.91	(839.24)
					<b>Contratos a plazo sobre divisas</b>				

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Sustainable Equity

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
47,312.08 EUR	1,134,085.10 CZK	19/04/2023	47,312.08	(914.74)
97,205.25 USD	91,530.11 EUR	19/04/2023	91,530.11	(2,134.13)
256,171.69 CHF	263,679.98 EUR	19/04/2023	263,679.98	(5,378.33)
2,793,528.62 EUR	2,486,550.55 GBP	19/04/2023	2,793,528.62	(34,845.03)
5,359,267.31 EUR	5,351,592.84 CHF	19/04/2023	5,359,267.31	(36,821.68)
			<b>16,571,672.05</b>	<b>(5,284.92)</b>
<b>Total instrumentos financieros derivados</b>			<b>(5,284.92)</b>	

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>484,641,680.47</b>	<b>99.90</b>
<b>Total instrumentos financieros derivados</b>	<b>(5,284.92)</b>	<b>0.00</b>
<b>Efectivo en bancos</b>	<b>958,492.71</b>	<b>0.20</b>
<b>Otros activos y pasivos</b>	<b>(474,323.27)</b>	<b>(0.10)</b>
<b>Total activos netos</b>	<b>485,120,564.99</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Sustainable Small Cap Equity

(Denominado en EUR)

## Estadísticas

				<b>Gastos corrientes en %*</b>					
<b>Patrimonio neto</b>	31/03/2023	EUR	21,462,142.46	Capitalisation I (EUR)	31/03/2023	0.81%			
	30/09/2022	EUR	17,779,758.02						
	30/09/2021	EUR	-						
<b>Valor liquidativo por acción**</b>				Capitalisation N (EUR)	31/03/2023	0.83%			
							Capitalisation P (EUR)	31/03/2023	1.80%
Capitalisation I (EUR)	31/03/2023	EUR	5,337.28	Capitalisation R (EUR)	31/03/2023	1.05%			
	30/09/2022	EUR	4,437.30						
	30/09/2021	EUR	-						
Capitalisation N (EUR)				Capitalisation Z (EUR)	31/03/2023	0.21%			
	31/03/2023	EUR	266.78						
	30/09/2022	EUR	221.85						
Capitalisation P (EUR)				<b>Índice de rotación de la cartera en %*</b>	31/03/2023	24.30%			
	31/03/2023	EUR	264.94						
	30/09/2022	EUR	221.30						
Capitalisation R (EUR)	30/09/2021	EUR	-						
	31/03/2023	EUR	266.44						
	30/09/2022	EUR	221.75						
Capitalisation Z (EUR)	30/09/2021	EUR	-						
	31/03/2023	EUR	5,359.87						
	30/09/2022	EUR	4,443.17						
Capitalisation Z (EUR)	30/09/2021	EUR	-						
	<b>Número de acciones</b>								
Capitalisation I (EUR)	31/03/2023		0.40						
	30/09/2022		0.40						
	30/09/2021		-						
Capitalisation N (EUR)	31/03/2023		61						
	30/09/2022		8						
	30/09/2021		-						
Capitalisation P (EUR)	31/03/2023		8						
	30/09/2022		8						
	30/09/2021		-						
Capitalisation R (EUR)	31/03/2023		8						
	30/09/2022		8						
	30/09/2021		-						
Capitalisation Z (EUR)	31/03/2023		4,000						
	30/09/2022		4,000						
	30/09/2021		-						

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Europe Sustainable Small Cap Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>20,929,825.57</b>
Acciones		20,929,825.57
<b>Efectivo en bancos</b>		<b>513,701.71</b>
<b>Otros activos</b>	4	<b>87,650.25</b>
<b>Total activos</b>		<b>21,531,177.53</b>
<b>Pasivos corrientes</b>	4	<b>(69,035.07)</b>
<b>Total pasivo</b>		<b>(69,035.07)</b>
<b>Activos netos al final del período</b>		<b>21,462,142.46</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Europe Sustainable Small Cap Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					5,444	BEKAERT SA	EUR	226,470.40	1.06
					1,123	D'IETERN GROUP	EUR	200,904.70	0.94
					23,462	FAGRON	EUR	369,057.26	1.71
					16,900	PROXIMUS SADP	EUR	150,308.60	0.69
					2,605	VGP NV	EUR	214,131.00	1.00
								<b>1,702,388.38</b>	<b>7.93</b>
<b>Acciones</b>					<b>Italia</b>				
<b>Gran Bretaña</b>					<b>Italia</b>				
12,547	DECHRA PHARMACEUTICALS PLC	GBP	378,401.25	1.76	80,745	ANIMA HOLDING SPA	EUR	302,470.77	1.41
184,075	ELEMENTIS PLC	GBP	249,501.62	1.15	170,500	BPER BANCA	EUR	387,546.50	1.80
43,911	HOWDEN JOINERY GROUP PLC	GBP	348,815.31	1.63	22,252	ELEN. SPA	EUR	267,691.56	1.25
12,172	IMPAX ASSET MANAGEMENT GROUP PLC	GBP	110,543.09	0.52	9,255	INTERPUMP GROUP SPA	EUR	478,020.75	2.23
94,186	KIN & CARTA PLC	GBP	82,857.66	0.39	19,480	MARR SPA	EUR	257,915.20	1.20
90,638	REDROW PLC	GBP	491,209.20	2.29				<b>1,693,644.78</b>	<b>7.89</b>
35,198	RENEWI PLC	GBP	243,149.55	1.13	<b>Austria</b>				
24,689	UNITE GROUP PLC/THE	GBP	269,597.14	1.26	8,496	BAWAG GROUP AG	EUR	379,431.36	1.77
15,912	VIVENDUM PLC	GBP	160,263.57	0.75	1,837	LENZING AG	EUR	127,671.50	0.59
49,237	VLUTION GROUP PLC	GBP	241,230.12	1.12	15,450	WIENERBERGER AG	EUR	411,588.00	1.92
21,397	WEIR GROUP PLC/THE	GBP	452,688.08	2.11				<b>918,690.86</b>	<b>4.28</b>
			<b>3,028,256.59</b>	<b>14.11</b>	<b>Bermudas</b>				
<b>Países Bajos</b>					<b>Bermudas</b>				
8,213	AALBERTS NV	EUR	356,526.33	1.66	42,276	HISCOX LTD	GBP	533,571.00	2.49
6,130	AMG ADVANCED METALLURGICAL GROUP NV	EUR	240,418.60	1.12	56,300	LANCASHIRE HOLDINGS LTD	GBP	354,003.42	1.65
10,635	ARCADIS NV	EUR	401,577.60	1.87				<b>887,574.42</b>	<b>4.14</b>
11,185	ASR NEDERLAND NV	EUR	410,936.90	1.91	<b>Dinamarca</b>				
3,881	EURONEXT NV	EUR	273,920.98	1.28	7,987	GN STORE NORD AS	DKK	165,008.72	0.77
10,000	KENDRION NV	EUR	155,200.00	0.72	7,182	SCHOOUW & CO AS	DKK	554,367.61	2.58
3,775	NEDAP NV	EUR	218,950.00	1.02				<b>719,376.33</b>	<b>3.35</b>
8,354	NX FILTRATION NV	EUR	88,051.16	0.41	<b>Irlanda</b>				
8,254	RHI MAGNESITA NV	GBP	210,416.25	0.98	36,845	GLANBIA PLC	EUR	492,249.20	2.29
12,552	TKH GROUP NV - DUTCH CERT	EUR	601,742.88	2.81	54,454	ORIGIN ENTERPRISES PLC	EUR	224,895.02	1.05
			<b>2,957,740.70</b>	<b>13.78</b>				<b>717,144.22</b>	<b>3.34</b>
<b>Francia</b>					<b>Suiza</b>				
3,170	ALTEN SA	EUR	465,673.00	2.17	22,539	SOFTWAREONE HOLDING AG	CHF	294,986.21	1.37
8,372	ANTIN INFRASTRUCTURE PARTNERS SA	EUR	139,728.68	0.65	880	TECAN GROUP AG	CHF	353,941.21	1.65
14,188	FAURECIA SE	EUR	282,979.66	1.32				<b>648,927.42</b>	<b>3.02</b>
2,579	GAZTRANSPORT ET TECHNIGAZ SA	EUR	242,941.80	1.13	<b>España</b>				
7,026	IPSOS	EUR	401,184.60	1.87	62,300	BANKINTER SA	EUR	325,579.80	1.51
7,186	LECTRA	EUR	261,211.10	1.22	7,603	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	194,636.80	0.91
11,951	QUADIENT SA	EUR	200,537.78	0.93	40,180	TALGO SA	EUR	125,562.50	0.59
21,623	REXEL SA	EUR	474,624.85	2.22				<b>645,779.10</b>	<b>3.01</b>
9,801	VERALLIA SA	EUR	385,179.30	1.79	<b>Luxemburgo</b>				
			<b>2,854,060.77</b>	<b>13.30</b>	6,836	APERAM SA	EUR	234,953.32	1.09
<b>Alemania</b>					8,696	BEFESA SA	EUR	362,797.12	1.70
9,277	DUERR AG	EUR	306,512.08	1.43				<b>597,750.44</b>	<b>2.79</b>
15,300	ENCAVIS AG	EUR	241,434.00	1.12	<b>Suecia</b>				
3,175	HORNBACK HOLDING AG & CO KGAA	EUR	233,838.75	1.09	36,886	BRAVIDA HOLDING AB	SEK	382,414.84	1.78
42,064	PROSIEBENSAT.1 MEDIA SE	EUR	393,803.17	1.83	25,216	FABEGE AB	SEK	178,208.62	0.83
13,251	SAF-HOLLAND SE	EUR	155,699.25	0.73				<b>560,623.46</b>	<b>2.61</b>
6,627	SOFTWARE AG	EUR	133,467.78	0.62	<b>Noruega</b>				
5,700	STABILUS SE	EUR	367,080.00	1.71	19,234	BORREGAARD ASA	NOK	295,478.60	1.38
19,126	TAG IMMOBILIEN AG	EUR	121,928.25	0.57					
5,761	VERBIO VEREINIGTE BIOENERGIE AG	EUR	248,990.42	1.16					
			<b>2,202,753.70</b>	<b>10.26</b>					
<b>Bélgica</b>									
2,889	AEDIFICA SA	EUR	214,074.90	1.00					
11,933	BARCO NV	EUR	327,441.52	1.53					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Europe Sustainable Small Cap Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
16,727	NORDIC SEMICONDUCTOR ASA	NOK	234,473.48	1.09
			<b>529,952.08</b>	<b>2.47</b>
<b>Finlandia</b>				
8,598	KONECRANES OYJ	EUR	265,162.32	1.24
			<b>265,162.32</b>	<b>1.24</b>
			<b>20,929,825.57</b>	<b>97.52</b>
<b>Total cartera de títulos</b>			<b>20,929,825.57</b>	<b>97.52</b>
Resumen de activos netos a 31/03/2023				
				% VL
<b>Total cartera de títulos</b>			<b>20,929,825.57</b>	<b>97.52</b>
<b>Efectivo en bancos</b>			<b>513,701.71</b>	<b>2.39</b>
<b>Otros activos y pasivos</b>			<b>18,615.18</b>	<b>0.09</b>
<b>Total activos netos</b>			<b>21,462,142.46</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs European ABS

(Denominado en EUR)

Estadísticas				Índice de rotación de la cartera en %*	31/03/2023	(73.30%)
<b>Patrimonio neto</b>	31/03/2023	EUR	218,507,540.36			
	30/09/2022	EUR	247,942,596.27			
	30/09/2021	EUR	266,634,309.02			
<b>Valor liquidativo por acción**</b>						
Capitalisation I (EUR)	31/03/2023	EUR	5,234.09			
	30/09/2022	EUR	5,139.85			
	30/09/2021	EUR	5,273.51			
Capitalisation N (EUR)	31/03/2023	EUR	26.02			
	30/09/2022	EUR	25.53			
	30/09/2021	EUR	26.16			
Capitalisation Q (EUR)	31/03/2023	EUR	5,524.59			
	30/09/2022	EUR	5,422.35			
	30/09/2021	EUR	-			
Capitalisation Z (EUR)	31/03/2023	EUR	5,464.27			
	30/09/2022	EUR	5,354.38			
	30/09/2021	EUR	5,469.97			
<b>Número de acciones</b>						
Capitalisation I (EUR)	31/03/2023		20,919			
	30/09/2022		21,977			
	30/09/2021		648			
Capitalisation N (EUR)	31/03/2023		1,224,922			
	30/09/2022		1,000,386			
	30/09/2021		4,807,329			
Capitalisation Q (EUR)	31/03/2023		0.37			
	30/09/2022		0.37			
	30/09/2021		-			
Capitalisation Z (EUR)	31/03/2023		14,118			
	30/09/2022		20,439			
	30/09/2021		25,129			
<b>Gastos corrientes en %*</b>						
Capitalisation I (EUR)	31/03/2023		0.49%			
Capitalisation N (EUR)	31/03/2023		0.34%			
Capitalisation Q (EUR)	31/03/2023		0.27%			
Capitalisation Z (EUR)	31/03/2023		0.06%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs European ABS

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>215,329,856.77</b>
Organismos de inversión colectiva		15,194,502.26
Obligaciones y otros instrumentos de deuda		200,135,354.51
<b>Efectivo en bancos</b>		<b>305,791.67</b>
<b>Otros activos</b>	4, 12	<b>3,519,650.73</b>
<b>Total activos</b>		<b>219,155,299.17</b>
<b>Pasivos corrientes</b>	4	<b>(552,853.80)</b>
<b>Total instrumentos financieros derivados</b>		<b>(94,905.01)</b>
Contratos a plazo sobre divisas		(94,905.01)
<b>Total pasivo</b>		<b>(647,758.81)</b>
<b>Activos netos al final del período</b>		<b>218,507,540.36</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs European ABS

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					3,250,000	PRECISE MORTGAGE FUNDING PLC -2019-1B D 12/12/2055 FRN	GBP	3,548,706.82	1.62
					2,000,000	RESIDENTIAL MORTGAGE SECURITIES PLC -32X D 20/06/2070 FRN	GBP	2,251,192.96	1.03
					866,074	RMAC SECURITIES NO 1 PLC 2006-NS1X B1C 16/08/2005 FRN	EUR	791,655.16	0.36
					2,748,237	RMAC SECURITIES NO 1 PLC 2006-NS2X M1C 12/06/2044 FRN	EUR	2,554,359.03	1.17
					3,150,000	STRATTON MORTGAGE FUNDING 2021-3 PLC 2021-3 C 12/12/2043 FRN	GBP	3,503,389.23	1.60
					1,300,000	STRATTON MORTGAGE FUNDING 2021-3 PLC 2021-3 D 12/12/2043 FRN	GBP	1,392,609.02	0.64
					3,200,000	TOWD POINT MORTGAGE FUNDING 2019 - GRAN 2019-GR4X ER 20/10/2051 FRN	GBP	3,493,616.16	1.60
					2,800,000	TOWER BRIDGE FUNDING 2023-1 PLC 2023-1 D 20/07/2025 FRN	GBP	3,215,057.85	1.47
					2,465,065	TRINIDAD MORTGAGE SECURITIES 2018-1 PLC 2018-1 D 24/01/2059 FRN	GBP	2,782,641.60	1.27
					2,745,000	TWIN BRIDGES 2021-1 PLC 2021-1 D 12/03/2055 FRN	GBP	2,950,449.73	1.35
								<b>63,364,906.29</b>	<b>29.00</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Países Bajos</b>				
<b>Irlanda</b>					2,500,000	DUTCH PROPERTY FINANCE BV -2020-1 D 28/01/2058 FRN	EUR	2,476,166.58	1.13
1,500,000	ALME LOAN FUNDING V DAC-5X C1R 15/07/2031 FRN	EUR	1,401,913.35	0.64	2,375,000	DUTCH PROPERTY FINANCE 2020-1 BV 2020-1 D 28/07/2054 FRN	EUR	2,297,405.19	1.05
3,000,000	AVOCA CLO XVII DAC-17X B1RR 15/10/2032 FRN	EUR	2,829,195.90	1.29	2,339,000	DUTCH PROPERTY FINANCE 2021-1 BV 2021-1 D 28/07/2058 FRN	EUR	2,229,590.82	1.02
1,000,000	BLACKROCK EUROPEAN CLO VI DAC 15/07/2032 FRN	EUR	904,274.50	0.41	1,464,406	DUTCH PROPERTY FINANCE 2022-CMBS1 BV 2022-CMBS A 28/04/2050 FRN	EUR	1,446,415.21	0.66
5,000,000	BNPP AM EURO CLO 2018 DAC 2018-1X CR 15/04/2031 FRN	EUR	4,552,655.00	2.09	3,600,000	DUTCH PROPERTY FINANCE 2022-1 BV 2022-1 D 28/10/2059 FRN	EUR	3,415,898.84	1.56
1,730,000	CITIZEN IRISH AUTO RECEIVABLES TRUST 2020-1 D 15/12/2029 FRN	EUR	1,712,734.43	0.78	190,084	E-MAC DE 2006-II BV DE06-II B 25/02/2058 FRN	EUR	184,881.10	0.08
2,000,000	DILOSK RMBS NO 4 DAC -4 E 20/02/2060 FRN	EUR	1,969,386.72	0.90	5,000,000	HILL FL 2022-1BV 2022-1FL D 18/05/2030 FRN	EUR	4,908,861.55	2.26
2,500,000	DRYDEN 51 EURO CLO 2017 DAC 15/07/2031 FRN	EUR	2,367,842.50	1.08	206,332	MAGOI 2019 BV 2019-1 D 27/07/2039 FRN	EUR	199,179.55	0.09
1,750,000	FINANCE IRELAND RMBS NO 3 DAC 3 D 24/06/2061 FRN	EUR	1,698,849.83	0.78	206,332	MAGOI 2019 BV 2019-1 E 27/07/2039 FRN	EUR	200,612.92	0.09
4,500,000	FORTUNA CONSUMER LOAN ABS 2021 DAC 2021 C 18/10/2030 FRN	EUR	4,484,915.46	2.06				<b>17,359,011.76</b>	<b>7.94</b>
3,751,088	GLENBEIGH 2 ISSUER DAC -1X A 24/03/2046 FRN	EUR	3,716,895.90	1.70	<b>Luxemburgo</b>				
2,546,939	GLENBEIGH 2 ISSUER 2021-2 DAC 2021-2X A 24/06/2050 FRN	EUR	2,527,621.66	1.16	1,597,630	MIRAVET SARL - COMPARTMENT 2019-1 2019-1 A 26/05/2065 FRN	EUR	1,569,696.47	0.72
650,000	HARVEST CLO IX DAC-9X CR 15/02/2030 FRN	EUR	599,806.94	0.27	2,764,399	MIRAVET SARL - COMPARTMENT 2020-1 2020-1 A 26/05/2065 FRN	EUR	2,721,803.79	1.25
4,000,000	HAYFIN EMERALD CLO X DAC 15/04/2035 FRN	EUR	3,835,174.40	1.77	1,000,000	MIRAVET SARL - COMPARTMENT 2020-1 2020-1 B 26/05/2065 FRN	EUR	952,046.90	0.44
2,000,000	INVESCO EURO CLO V DAC -5X D 15/01/2034 FRN	EUR	1,794,579.20	0.82	4,200,000	MIRAVET SARL 2019-1 B 26/05/2065 FRN	EUR	4,000,194.87	1.82
2,000,000	MACKAY SHIELDS EURO CLO 1 DAC-1X B 20/10/2032 FRN	EUR	1,902,045.20	0.87	3,358,614	PBD GERMANY AUTO LEASE MASTER SA - COMPAR 2021-GE2 D 26/11/2030 FRN	EUR	3,304,025.76	1.51
1,441,000	MULCLAIR SECURITIES NO 3 DAC 3 D 24/04/2065 FRN	EUR	1,365,629.82	0.62	1,079,786	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 2020-1 C 14/11/2031 FRN	EUR	1,070,949.00	0.49
2,000,000	NORTHWOODS CAPITAL 19 EURO DAC 2019-19X B1 25/11/2033 FRN	EUR	1,884,948.00	0.86	2,500,000	SC GERMANY SA COMPARTMENT CONSUMER 2022-1 C 14/11/2027 FRN	EUR	2,575,613.23	1.18
2,000,000	NORTHWOODS CAPITAL 19 EURO DAC 2019-19X D 25/11/2033 FRN	EUR	1,789,938.60	0.82				<b>16,194,330.02</b>	<b>7.41</b>
2,000,000	OCP EURO CLO 2017-2X B DAC 15/01/2032 FRN	EUR	1,901,330.40	0.87	<b>Italia</b>				
1,156,292	ORANJE EUROPEAN LOAN CONDUIT NO 32 DAC -32 C 22/11/2028 FRN	EUR	1,096,291.80	0.50	671,633	ASSET-BACKED EUROPEAN SECURITISATION TRANSACT 17 C 15/04/2032 FRN	EUR	672,473.09	0.31
1,484,680	PEMBROKE PROPERTY FINANCE -2 A 01/06/2040 FRN	EUR	1,447,071.61	0.66	1,175,357	ASSET-BACKED EUROPEAN SECURITISATION TRANSACT -17 D 15/04/2032 FRN	EUR	1,173,704.09	0.54
3,970,786	PRIMROSE RESIDENTIAL 2021-1 DAC 2021-1 A 24/03/2061 FRN	EUR	3,931,934.14	1.81	648,114	AUTOFLORENCE -1 C 25/12/2042 FRN	EUR	644,553.03	0.29
3,024,000	PRIMROSE RESIDENTIAL 2021-1 DAC 2021-1 C 24/03/2061 FRN	EUR	2,852,439.29	1.31	1,130,847	AUTOFLORENCE 1 SRL 1 D 25/12/2042 FRN	EUR	1,112,170.68	0.51
1,286,000	PRIMROSE RESIDENTIAL 2021-1 DAC 2021-1 D 24/03/2061 FRN	EUR	1,167,559.31	0.53	2,048,711	AUTOFLORENCE 2 SRL 2 D 24/12/2044 FRN	EUR	2,006,994.82	0.92
2,500,000	PRIMROSE RESIDENTIAL 2021-1 DAC 2021-1 D 24/10/2061 FRN	EUR	2,233,176.80	1.02	1,845,000	BRIGNOLE CO 2021 SRL 2021 D 24/07/2036 FRN	EUR	1,776,680.09	0.81
2,500,000	RRE 1 LOAN MANAGEMENT DAC 1X CR 15/04/2035 FRN	EUR	2,190,878.75	1.00	1,170,000	BRIGNOLE CO 2022 SRL 2022-1 B 24/03/2038 FRN	EUR	1,159,022.72	0.53
1,000,000	SCF RAHOITUSPALVELUT X DAC-10 B 25/10/2031 FRN	EUR	985,068.12	0.45	3,970,680	CASSIA 2022-1 SRL 2022-1X A 22/05/2034 FRN	EUR	3,784,813.70	1.74
1,524,003	TAURUS DAC -2019-1FR C 02/02/2031 FRN	EUR	1,474,899.27	0.67	1,000,000	RED & BLACK AUTO ITALY SRL 1 C 28/09/2025 FRN	EUR	969,752.90	0.44
2,362,397	TAURUS 2019-4 FIN DAC 2019-FIN4 B 18/11/2031 FRN	EUR	2,220,653.22	1.02				<b>13,300,165.12</b>	<b>6.09</b>
3,100,000	TORO EUROPEAN CLO 4 DAC -1X CRE 15/07/2030 FRN	EUR	2,947,923.92	1.35	<b>España</b>				
			<b>65,787,634.04</b>	<b>30.11</b>	1,129,508	AUTONORIA SPAIN 2019-SP D 25/12/2035 FRN	EUR	1,082,632.94	0.50
<b>Gran Bretaña</b>					3,757,151	AUTONORIA SPAIN 2021 FT 2021-SP D 31/01/2039 FRN	EUR	3,618,142.96	1.65
2,475,161	ATLAS FUNDIND 2022-1 PLC 2022-1 D 25/08/2026 FRN	GBP	2,552,701.43	1.17	900,000	AUTONORIA SPAIN 2022 FT 2022-SP D 28/01/2040 FRN	EUR	907,420.51	0.42
2,881,000	CASTELL PLC-2020-1 B 25/03/2053 FRN	GBP	3,276,042.42	1.50	2,900,000	FT RMBS MIRAVET 2023-1 B 26/11/2026 FRN	EUR	2,637,667.13	1.20
1,720,000	CASTELL 2020-1 PLC -2020-1 C 25/03/2053 FRN	GBP	1,955,792.56	0.90	1,587,945	FT SANTANDER CONSUMER SPAIN AUTO -2020-1 C 20/03/2033 FRN	EUR	1,597,616.67	0.73
3,990,000	CHESTER B1 ISSUER PLC B1 C 17/04/2023 FRN	GBP	4,539,562.22	2.09					
2,997,000	CHESTER B1 ISSUER PLC B1 D 17/01/2058 FRN	GBP	3,408,288.58	1.56					
2,644,000	CMF 2020-1 PLC 2020-1 D 16/01/2057 FRN	GBP	2,949,592.53	1.35					
3,379,404	EUROSAIL 2006-3NC PLC 2006-3X B1A 10/09/2044 FRN	EUR	3,304,263.52	1.51					
2,820,502	FORMENTERA ISSUER PLC 2022-1 A 28/07/2047 FRN	GBP	3,175,073.72	1.45					
2,945,827	GRIFONAS FINANCE NO 1 PLC A 28/08/2039 FRN	EUR	2,777,552.95	1.27					
2,899,885	HOPS HILL NO 1 PLC -1 C 27/05/2054 FRN	GBP	3,249,625.75	1.49					
1,499,962	HOPS HILL NO 1 PLC -1 D 27/05/2054 FRN	GBP	1,668,994.01	0.76					
1,200,000	HOPS HILL NO 2 PLC -2 27/11/2054 FRN	GBP	1,343,659.14	0.61					
2,460,000	PAVILLION POINT OF SALE 2021-1 LTD 2021-1 D 30/12/2031 FRN	GBP	2,680,079.90	1.23					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs European ABS

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Resumen de activos netos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL		% VL
983,390	SABADELL CONSUMO FDT -1 B 24/03/2031 FRN	EUR	956,371.98	0.44		
1,199,742	SABADELL CONSUMO 1 FDT -2 C 24/12/2034 FRN	EUR	1,204,866.75	0.55		
			<b>12,004,718.94</b>	<b>5.49</b>		
<b>Francia</b>						
1,284,146	FCT AUTONORIA -2019-1 D 25/09/2035 FRN	EUR	1,272,216.15	0.58		
1,431,400	FCT NORIA 2021 2021-1 D 25/10/2049 FRN	EUR	1,388,148.26	0.64		
2,808,186	FCT PIXEL 2021 2021-1 D 25/02/2038 FRN	EUR	2,689,250.20	1.23		
			<b>5,349,614.61</b>	<b>2.45</b>		
<b>Alemania</b>						
1,530,024	RED & BLACK AUTO GERMANY 7 UG 7 D 15/10/2024 FRN	EUR	1,514,268.27	0.69		
1,866,657	RED & BLACK AUTO GERMANY 8 UG 8 D 15/09/2030 FRN	EUR	1,804,056.85	0.83		
1,000,000	RED & BLACK AUTO GERMANY 9 UG 9 C 15/09/2031 FRN	EUR	992,299.14	0.45		
			<b>4,310,624.26</b>	<b>1.97</b>		
<b>Portugal</b>						
1,155,778	ARES LUSITANI-STC SA / PELICAN FINANCE 2- PELI-2 C 25/01/2035 FRN	EUR	1,134,877.08	0.52		
1,387,019	TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDI 2 C 23/09/2038 FRN	EUR	1,329,472.39	0.61		
			<b>2,464,349.47</b>	<b>1.13</b>		
			<b>200,135,354.51</b>	<b>91.59</b>		
<b>Organismos de inversión colectiva</b>						
<b>Fondos de capital variable</b>						
<b>Luxemburgo</b>						
15,280	LIQUID EURO - Z CAP EUR	EUR	15,194,502.26	6.96		
			<b>15,194,502.26</b>	<b>6.96</b>		
			<b>15,194,502.26</b>	<b>6.96</b>		
<b>Total cartera de títulos</b>			<b>215,329,856.77</b>	<b>98.55</b>		
Instrumentos financieros derivados a 31/03/2023						
Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR		
<b>Contrato a plazo sobre divisas</b>						
54,222,195.05	EUR	47,884,000.00	GBP	30/06/2023	54,222,195.05	(94,905.01)
					<b>54,222,195.05</b>	<b>(94,905.01)</b>
<b>Total instrumentos financieros derivados</b>					<b>(94,905.01)</b>	

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Eurozone Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	157,938,606.89	<b>Número de acciones</b>			
	30/09/2022	EUR	195,337,413.52				
	30/09/2021	EUR	355,011,920.22				
<b>Valor liquidativo por acción**</b>				Capitalisation V (EUR)	31/03/2023	-	
					30/09/2022	257,666	
					30/09/2021	520,117	
Capitalisation I (EUR)	31/03/2023	EUR	233.14	Capitalisation X (EUR)	31/03/2023	5,575	
	30/09/2022	EUR	185.95		30/09/2022	5,620	
	30/09/2021	EUR	227.82		30/09/2021	6,542	
Capitalisation I Hedged (i) (CZK)	31/03/2023	CZK	198,459.59	Distribution P (EUR)	31/03/2023	25,041	
	30/09/2022	CZK	154,973.93		30/09/2022	27,041	
	30/09/2021	CZK	182,668.93		30/09/2021	30,633	
Capitalisation P (EUR)	31/03/2023	EUR	195.25	Distribution R (EUR)	31/03/2023	1,210	
	30/09/2022	EUR	156.43		30/09/2022	1,250	
	30/09/2021	EUR	193.41		30/09/2021	1,250	
Capitalisation R (EUR)	31/03/2023	EUR	299.17	<b>Dividendo</b>			
	30/09/2022	EUR	238.93				
	30/09/2021	EUR	293.49		Distribution P (EUR)	14/12/2022	EUR 2.88
Capitalisation V (EUR)	31/03/2023	EUR	-	Distribution R (EUR)	14/12/2022	EUR 7.97	
	30/09/2022	EUR	253.63				
	30/09/2021	EUR	313.30				
Capitalisation X (EUR)	31/03/2023	EUR	174.45	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	140.12				
	30/09/2021	EUR	174.11		Capitalisation I (EUR)	31/03/2023	0.69%
Distribution P (EUR)	31/03/2023	EUR	123.08	Capitalisation I Hedged (i) (CZK)	31/03/2023	0.71%	
	30/09/2022	EUR	101.08		Capitalisation P (EUR)	31/03/2023	1.60%
	30/09/2021	EUR	126.39		Capitalisation R (EUR)	31/03/2023	0.95%
Distribution R (EUR)	31/03/2023	EUR	267.25	Capitalisation X (EUR)	31/03/2023	2.10%	
	30/09/2022	EUR	220.26		Distribution P (EUR)	31/03/2023	1.60%
	30/09/2021	EUR	275.29		Distribution R (EUR)	31/03/2023	0.95%
<b>Número de acciones</b>				<b>Índice de rotación de la cartera en %*</b>	31/03/2023	132.67%	
	31/03/2023		375,038				
	30/09/2022		394,752				
Capitalisation I (EUR)	31/03/2023		524,229				
	30/09/2022		4,184				
	30/09/2021		4,532				
Capitalisation I Hedged (i) (CZK)	31/03/2023		4,808				
	30/09/2022		156,541				
	30/09/2021		153,722				
Capitalisation P (EUR)	31/03/2023		167,478				
	30/09/2022		643				
	30/09/2021		643				
Capitalisation R (EUR)	31/03/2023		643				
	30/09/2022		643				
	30/09/2021		778				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Eurozone Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>156,482,611.55</b>
Acciones		156,482,611.55
<b>Efectivo en bancos</b>		<b>869,733.70</b>
<b>Otros activos</b>	4, 12	<b>2,354,085.70</b>
<b>Total activos</b>		<b>159,706,430.95</b>
<b>Pasivos corrientes</b>	4, 12	<b>(1,719,471.97)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(48,352.09)</b>
Contratos a plazo sobre divisas		(48,352.09)
<b>Total pasivo</b>		<b>(1,767,824.06)</b>
<b>Activos netos al final del período</b>		<b>157,938,606.89</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Eurozone Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Francia</b>									
32,065	AIR LIQUIDE SA	EUR	4,944,423.00	3.13	43,682	SMURFIT KAPPA GROUP PLC	EUR	1,455,921.06	0.92
109,849	AXA SA	EUR	3,093,897.09	1.96	<b>Finlandia</b>				
62,529	BNP PARIBAS SA	EUR	3,452,226.09	2.19	84,722	NESTE OYJ	EUR	3,848,920.46	2.44
14,245	CAPGEMINI SE	EUR	2,432,333.75	1.54	<b>Luxemburgo</b>				
45,601	CIE DE SAINT-GOBAIN	EUR	2,385,844.32	1.51	23,555	APERAM SA	EUR	809,585.35	0.52
4,281	KERING SA	EUR	2,568,600.00	1.63	<b>156,482,611.55 99.08</b>				
11,615	L'OREAL SA	EUR	4,776,668.75	3.02	<b>Total cartera de títulos 156,482,611.55 99.08</b>				
16,288	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	13,753,587.20	8.71					
9,619	PERNOD RICARD SA	EUR	2,007,485.30	1.27					
55,323	SANOFI	EUR	5,545,577.52	3.51					
35,865	SCHNEIDER ELECTRIC SE	EUR	5,511,733.20	3.49					
11,113	TELEPERFORMANCE	EUR	2,463,752.10	1.56					
125,742	TOTALENERGIES SE	EUR	6,835,335.12	4.32					
42,656	VINCI SA	EUR	4,509,592.32	2.86					
<b>64,281,055.76</b>				<b>40.70</b>					
<b>Países Bajos</b>									
41,640	AIRBUS SE	EUR	5,133,379.20	3.25					
22,944	ASML HOLDING NV	EUR	14,344,588.80	9.08					
17,565	ASR NEDERLAND NV	EUR	645,338.10	0.41					
6,358	FERRARI NV	EUR	1,585,049.40	1.00					
37,552	HEINEKEN NV	EUR	3,719,901.12	2.36					
248,809	ING GROEP NV	EUR	2,719,482.37	1.72					
144,075	KONINKLIJKE Ahold DELHAIZE NV	EUR	4,536,921.75	2.87					
143,112	STELLANTIS NV	EUR	2,393,977.54	1.52					
<b>35,078,638.28</b>				<b>22.21</b>					
<b>Alemania</b>									
20,621	ALLIANZ SE - REG	EUR	4,388,148.80	2.78					
60,169	DAIMLER TRUCK HOLDING AG	EUR	1,871,857.59	1.19					
55,237	DEUTSCHE POST AG - REG	EUR	2,380,162.33	1.51					
225,749	DEUTSCHE TELEKOM AG - REG	EUR	5,045,490.15	3.18					
69,217	MERCEDES-BENZ GROUP AG	EUR	4,899,179.26	3.10					
18,290	MERCK KGAA	EUR	3,137,649.50	1.99					
11,867	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3,827,107.50	2.42					
50,177	SAP SE	EUR	5,823,542.62	3.69					
22,646	SCOUT24 SE	EUR	1,238,736.20	0.78					
29,064	SIEMENS HEALTHINEERS AG	EUR	1,540,973.28	0.98					
<b>34,152,847.23</b>				<b>21.62</b>					
<b>España</b>									
528,113	CAIXABANK SA	EUR	1,892,756.99	1.19					
489,546	IBERDROLA SA	EUR	5,622,435.81	3.56					
30,474	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	941,646.60	0.60					
<b>8,456,839.40</b>				<b>5.35</b>					
<b>Italia</b>									
507,466	ENEL SPA	EUR	2,855,511.18	1.81					
1,121,853	INTESA SANPAOLO SPA	EUR	2,655,986.98	1.68					
<b>5,511,498.16</b>				<b>3.49</b>					
<b>Irlanda</b>									
62,126	CRH PLC	EUR	2,887,305.85	1.83					

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>			
841,550,867.50	CZK	35,803,484.60 EUR 19/04/2023	35,803,484.60 (16,641.90)
1,848,291.63	EUR	44,209,464.86 CZK 19/04/2023	1,848,291.63 (31,710.19)
			<b>37,651,776.23 (48,352.09)</b>

**Total instrumentos financieros derivados (48,352.09)**

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>156,482,611.55</b>	<b>99.08</b>
<b>Total instrumentos financieros derivados</b>	<b>(48,352.09)</b>	<b>(0.03)</b>
<b>Efectivo en bancos</b>	<b>869,733.70</b>	<b>0.55</b>
<b>Otros activos y pasivos</b>	<b>634,613.73</b>	<b>0.40</b>
<b>Total activos netos</b>	<b>157,938,606.89</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Eurozone Equity Growth &amp; Income

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	27,177,111.05	<b>Número de acciones</b>			
	30/09/2022	EUR	24,665,075.20				
	30/09/2021	EUR	35,129,220.87				
<b>Valor liquidativo por acción**</b>				Distribution R (EUR)	31/03/2023	722	
					30/09/2022	644	
					30/09/2021	644	
Capitalisation P (EUR)	31/03/2023	EUR	376.68	Distribution X (EUR)	31/03/2023	952	
	30/09/2022	EUR	316.17		30/09/2022	1,025	
	30/09/2021	EUR	385.17		30/09/2021	1,194	
Capitalisation R (EUR)	31/03/2023	EUR	274.15	<b>Dividendo</b>			
	30/09/2022	EUR	229.26				
	30/09/2021	EUR	277.20		Distribution P (EUR)	14/12/2022	EUR
Capitalisation X (EUR)	31/03/2023	EUR	1,393.40	Distribution P (Q) (EUR)	28/03/2023	EUR	1.83
	30/09/2022	EUR	1,172.49				
	30/09/2021	EUR	1,435.50	Distribution P (Q) (EUR)	27/12/2022	EUR	1.71
Distribution P (EUR)	31/03/2023	EUR	108.21	Distribution R (EUR)	14/12/2022	EUR	14.64
	30/09/2022	EUR	97.81				
	30/09/2021	EUR	127.17		Distribution X (EUR)	14/12/2022	EUR
Distribution P (Q) (EUR)	31/03/2023	EUR	112.74	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	97.77				
	30/09/2021	EUR	128.22		Capitalisation P (EUR)	31/03/2023	1.80%
Distribution R (EUR)	31/03/2023	EUR	181.82	Capitalisation R (EUR)	31/03/2023	1.05%	
	30/09/2022	EUR	165.06	Capitalisation X (EUR)	31/03/2023	2.30%	
	30/09/2021	EUR	214.56	Distribution P (EUR)	31/03/2023	1.80%	
Distribution X (EUR)	31/03/2023	EUR	449.21	Distribution P (Q) (EUR)	31/03/2023	1.80%	
	30/09/2022	EUR	404.84				
	30/09/2021	EUR	526.53	Distribution R (EUR)	31/03/2023	1.05%	
<b>Número de acciones</b>				Distribution X (EUR)	31/03/2023	2.30%	
Capitalisation P (EUR)	31/03/2023		38,094	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	156.15%	
	30/09/2022		39,302				
	30/09/2021		43,670				
Capitalisation R (EUR)	31/03/2023		645				
	30/09/2022		713				
	30/09/2021		713				
Capitalisation X (EUR)	31/03/2023		656				
	30/09/2022		743				
	30/09/2021		889				
Distribution P (EUR)	31/03/2023		102,301				
	30/09/2022		108,264				
	30/09/2021		125,377				
Distribution P (Q) (EUR)	31/03/2023		960				
	30/09/2022		960				
	30/09/2021		972				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Eurozone Equity Growth & Income

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>26,817,395.03</b>
Acciones		26,643,985.84
Organismos de inversión colectiva		173,409.19
<b>Total instrumentos financieros derivados</b>	2	<b>122,564.10</b>
Futuros		122,564.10
<b>Efectivo en bancos</b>		<b>105,579.76</b>
<b>Cuenta de depósito de garantía</b>		<b>291,537.25</b>
<b>Otros activos</b>	4	<b>504,326.63</b>
<b>Total activos</b>		<b>27,841,402.77</b>
<b>Pasivos corrientes</b>	4	<b>(560,149.13)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(104,142.59)</b>
Opciones		(104,142.59)
<b>Total pasivo</b>		<b>(664,291.72)</b>
<b>Activos netos al final del período</b>		<b>27,177,111.05</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Eurozone Equity Growth & Income

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Francia</b>									
5,500	AIR LIQUIDE SA	EUR	848,100.00	3.12	7,444	SMURFIT KAPPA GROUP PLC	EUR	248,108.52	0.91
18,712	AXA SA	EUR	527,023.48	1.94				<b>727,823.47</b>	<b>2.68</b>
10,623	BNP PARIBAS SA	EUR	586,495.83	2.16	<b>Finlandia</b>				
2,410	CAPGEMINI SE	EUR	411,507.50	1.51	14,393	NESTE OYJ	EUR	653,873.99	2.41
7,682	CIE DE SAINT-GOBAIN	EUR	401,922.24	1.48	<b>Luxemburgo</b>				
727	KERING SA	EUR	436,200.00	1.61	4,320	APERAM SA	EUR	148,478.40	0.55
1,990	L'OREAL SA	EUR	818,387.50	3.01	<b>26,643,985.84 98.04</b>				
2,779	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2,346,587.60	8.63	<b>Organismos de inversión colectiva</b>				
1,655	PERNOD RICARD SA	EUR	345,398.50	1.27	<b>Fondos de capital variable</b>				
9,334	SANOFI	EUR	935,640.16	3.44	<b>Luxemburgo</b>				
6,189	SCHNEIDER ELECTRIC SE	EUR	951,125.52	3.50	174	LIQUID EURO - Z CAP EUR	EUR	173,409.19	0.64
1,849	TELEPERFORMANCE	EUR	409,923.30	1.51	<b>173,409.19 0.64</b>				
21,499	TOTALENERGIES SE	EUR	1,168,685.64	4.30	<b>Total cartera de títulos 26,817,395.03 98.68</b>				
7,141	VINCI SA	EUR	754,946.52	2.78	<b>Instrumentos financieros derivados a 31/03/2023</b>				
<b>10,941,943.79 40.26</b>									
<b>Países Bajos</b>									
7,101	AIRBUS SE	EUR	875,411.28	3.22	Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Valor de mercado en EUR
3,918	ASML HOLDING NV	EUR	2,449,533.60	9.01	<b>Opciones</b>				
3,435	ASR NEDERLAND NV	EUR	126,201.90	0.46	(300)	CALL EURO STOXX 50 INDEX 05/04/2023 4299.00	EUR	1,294,515.00	(11,924.35)
1,089	FERRARI NV	EUR	271,487.70	1.00	(300)	CALL EURO STOXX 50 INDEX 19/04/2023 4209.00	EUR	1,294,515.00	(40,656.18)
6,394	HEINEKEN NV	EUR	633,389.64	2.33	(200)	CALL EURO STOXX 50 INDEX 12/04/2023 4062.00	EUR	863,010.00	(51,562.06)
42,382	ING GROEP NV	EUR	463,235.26	1.71	<b>3,452,040.00 (104,142.59)</b>				
24,382	KONINKLIJKE AHOLD DELHAIZE NV	EUR	767,789.18	2.83	<b>Futuro sobre índices de acciones</b>				
24,065	STELLANTIS NV	EUR	402,559.32	1.48	68	EURO STOXX 50 16/06/2023	EUR	2,897,480.00	122,564.10
<b>5,989,607.88 22.04</b>					<b>2,897,480.00 122,564.10</b>				
<b>Alemania</b>					<b>Total instrumentos financieros derivados 18,421.51</b>				
3,511	ALLIANZ SE - REG	EUR	747,140.80	2.75					
9,979	DAIMLER TRUCK HOLDING AG	EUR	310,446.69	1.14					
9,421	DEUTSCHE POST AG - REG	EUR	405,950.89	1.49					
37,628	DEUTSCHE TELEKOM AG - REG	EUR	840,985.80	3.09					
11,832	MERCEDES-BENZ GROUP AG	EUR	837,468.96	3.08					
3,130	MERCK KGAA	EUR	536,951.50	1.98					
2,021	MUENCHENER RUECKVERSICHERUNGS- GESELLSCHAFT AG IN MUENCHEN - REG	EUR	651,772.50	2.40					
8,547	SAP SE	EUR	991,964.82	3.65					
3,808	SCOUT24 SE	EUR	208,297.60	0.77					
4,981	SIEMENS HEALTHINEERS AG	EUR	264,092.62	0.97					
<b>5,795,072.18 21.32</b>									
<b>España</b>									
89,959	CAIXABANK SA	EUR	322,413.06	1.19					
83,805	IBERDROLA SA	EUR	962,500.43	3.54					
5,057	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	156,261.30	0.57					
<b>1,441,174.79 5.30</b>									
<b>Italia</b>									
87,718	ENEL SPA	EUR	493,589.19	1.82					
191,097	INTESA SANPAOLO SPA	EUR	452,422.15	1.66					
<b>946,011.34 3.48</b>									
<b>Irlanda</b>									
10,322	CRH PLC	EUR	479,714.95	1.77					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Eurozone Equity Growth & Income

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>26,817,395.03</b>	<b>98.68</b>
<b>Total instrumentos financieros derivados</b>	<b>18,421.51</b>	<b>0.07</b>
<b>Efectivo en bancos</b>	<b>105,579.76</b>	<b>0.39</b>
<b>Otros activos y pasivos</b>	<b>235,714.75</b>	<b>0.86</b>
<b>Total activos netos</b>	<b>27,177,111.05</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Eurozone Equity Income

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	820,242,465.76	Capitalisation Z (EUR)	31/03/2023	EUR	5,472.18
	30/09/2022	EUR	551,702,593.04		30/09/2022	EUR	4,295.60
	30/09/2021	EUR	754,916,345.16		30/09/2021	EUR	-
<b>Valor liquidativo por acción**</b>				Distribution I (EUR)	31/03/2023	EUR	598.08
Capitalisation I (EUR)	31/03/2023	EUR	900.58	Distribution N (EUR)	30/09/2022	EUR	491.03
	30/09/2022	EUR	709.06		30/09/2021	EUR	567.54
	30/09/2021	EUR	800.67		31/03/2023	EUR	1,577.68
Capitalisation N (EUR)	31/03/2023	EUR	815.89	Distribution P (EUR)	30/09/2022	EUR	1,295.92
	30/09/2022	EUR	642.69		30/09/2021	EUR	1,499.27
	30/09/2021	EUR	726.36		31/03/2023	EUR	1,448.01
Capitalisation P (EUR)	31/03/2023	EUR	749.25	Distribution R (EUR)	30/09/2022	EUR	1,195.08
	30/09/2022	EUR	592.84		30/09/2021	EUR	1,395.27
	30/09/2021	EUR	676.09		31/03/2023	EUR	345.30
Capitalisation P (USD)	31/03/2023	USD	147.80	Distribution X (M) (EUR)	30/09/2022	EUR	283.86
	30/09/2022	USD	105.45		30/09/2021	EUR	328.88
	30/09/2021	USD	142.28		31/03/2023	EUR	322.76
Capitalisation P Hedged (i) (CHF)	31/03/2023	CHF	360.50	Distribution X (M) Hedged (i) (AUD)	30/09/2022	EUR	259.64
	30/09/2022	CHF	287.38		30/09/2021	EUR	306.03
	30/09/2021	CHF	327.00		31/03/2023	AUD	342.36
Capitalisation P Hedged (i) (USD)	31/03/2023	USD	473.53	Distribution X (M) Hedged (i) (USD)	30/09/2022	AUD	273.02
	30/09/2022	USD	367.36		30/09/2021	AUD	319.12
	30/09/2021	USD	408.45		31/03/2023	USD	365.64
Capitalisation R (EUR)	31/03/2023	EUR	434.36	Distribution Y (M) (EUR)	30/09/2022	USD	287.71
	30/09/2022	EUR	342.41		30/09/2021	USD	329.25
	30/09/2021	EUR	387.57		31/03/2023	EUR	278.26
Capitalization R (USD)	31/03/2023	USD	286.10	Distribution Y (M) Hedged (i) (AUD)	30/09/2022	EUR	225.19
	30/09/2022	USD	-		30/09/2021	EUR	268.60
	30/09/2021	USD	-		31/03/2023	AUD	297.71
Capitalisation R Hedged (i) (CHF)	31/03/2023	CHF	424.71	Distribution Y (M) Hedged (i) (USD)	30/09/2022	AUD	238.66
	30/09/2022	CHF	337.14		30/09/2021	AUD	282.33
	30/09/2021	CHF	381.07		31/03/2023	USD	335.97
Capitalisation R Hedged (i) (USD)	31/03/2023	USD	511.68	Número de acciones	30/09/2022	USD	265.81
	30/09/2022	USD	395.50		30/09/2021	USD	307.26
	30/09/2021	USD	436.26		Capitalisation I (EUR)	31/03/2023	
Capitalisation U (EUR)	31/03/2023	EUR	9,555.27	Capitalisation N (EUR)	30/09/2022		346,400
	30/09/2022	EUR	7,518.69		30/09/2021		391,599
	30/09/2021	EUR	8,479.91		Capitalisation P (EUR)	31/03/2023	
Capitalisation V (EUR)	31/03/2023	EUR	308.67	Capitalisation N (EUR)	30/09/2022		421
	30/09/2022	EUR	244.12		30/09/2021		440
	30/09/2021	EUR	278.16		Capitalisation P (EUR)	31/03/2023	
Capitalisation X (EUR)	31/03/2023	EUR	671.17	Capitalisation P (EUR)	30/09/2022		164,673
	30/09/2022	EUR	532.37		30/09/2021		171,176
	30/09/2021	EUR	610.18				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Eurozone Equity Income

(Denominado en EUR)

## Estadísticas (continuación)

Número de acciones			Número de acciones			
Capitalisation P (USD)	31/03/2023	16,047	Distribution R (EUR)	31/03/2023	20,268	
	30/09/2022	5,232		30/09/2022	18,231	
	30/09/2021	1,725		30/09/2021	13,759	
Capitalisation P Hedged (i) (CHF)	31/03/2023	154	Distribution X (M) (EUR)	31/03/2023	9,935	
	30/09/2022	82		30/09/2022	8,650	
	30/09/2021	20		30/09/2021	7,896	
Capitalisation P Hedged (i) (USD)	31/03/2023	4,705	Distribution X (M) Hedged (i) (AUD)	31/03/2023	13,596	
	30/09/2022	6,383		30/09/2022	17,855	
	30/09/2021	9,790		30/09/2021	15,654	
Capitalisation R (EUR)	31/03/2023	92,739	Distribution X (M) Hedged (i) (USD)	31/03/2023	16,776	
	30/09/2022	34,226		30/09/2022	21,769	
	30/09/2021	41,859		30/09/2021	31,891	
Capitalization R (USD)	31/03/2023	819	Distribution Y (M) (EUR)	31/03/2023	17,550	
	30/09/2022	-		30/09/2022	24,562	
	30/09/2021	-		30/09/2021	22,876	
Capitalisation R Hedged (i) (CHF)	31/03/2023	5,628	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	15,915	
	30/09/2022	4,479		30/09/2022	20,699	
	30/09/2021	4,127		30/09/2021	19,494	
Capitalisation R Hedged (i) (USD)	31/03/2023	22,509	Distribution Y (M) Hedged (i) (USD)	31/03/2023	9,538	
	30/09/2022	23,808		30/09/2022	31,086	
	30/09/2021	22,824		30/09/2021	93,061	
Capitalisation U (EUR)	31/03/2023	300	<b>Dividendo</b>			
	30/09/2022	371		Distribution I (EUR)	14/12/2022 EUR	23.64
	30/09/2021	427		Distribution N (EUR)	14/12/2022 EUR	62.43
Capitalisation V (EUR)	31/03/2023	88	Distribution P (EUR)	14/12/2022 EUR	57.83	
	30/09/2022	314,070	Distribution R (EUR)	14/12/2022 EUR	13.68	
	30/09/2021	594,251	Distribution X (M) (EUR)	02/03/2023 EUR	0.70	
Capitalisation X (EUR)	31/03/2023	57,189	Distribution X (M) (EUR)	02/02/2023 EUR	0.70	
	30/09/2022	41,685	Distribution X (M) (EUR)	04/01/2023 EUR	0.70	
	30/09/2021	45,043	Distribution X (M) (EUR)	02/12/2022 EUR	0.70	
Capitalisation Z (EUR)	31/03/2023	17,377	Distribution X (M) (EUR)	02/11/2022 EUR	0.70	
	30/09/2022	1,753	Distribution X (M) (EUR)	04/10/2022 EUR	0.70	
	30/09/2021	-	Distribution X (M) Hedged (i) (AUD)	02/03/2023 AUD	0.67	
Distribution I (EUR)	31/03/2023	33,254	Distribution X (M) Hedged (i) (AUD)	02/02/2023 AUD	0.67	
	30/09/2022	30,728				
	30/09/2021	31,988				
Distribution N (EUR)	31/03/2023	936				
	30/09/2022	926				
	30/09/2021	718				
Distribution P (EUR)	31/03/2023	18,815				
	30/09/2022	18,927				
	30/09/2021	18,916				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Eurozone Equity Income

(Denominado en EUR)

## Estadísticas (continuación)

				Gastos corrientes en %*		
Distribution X (M) Hedged (i) (AUD)	04/01/2023	AUD	0.67	Capitalisation I (EUR)	31/03/2023	0.81%
Distribution X (M) Hedged (i) (AUD)	02/12/2022	AUD	0.67	Capitalisation N (EUR)	31/03/2023	0.90%
Distribution X (M) Hedged (i) (AUD)	02/11/2022	AUD	0.67	Capitalisation P (EUR)	31/03/2023	1.80%
Distribution X (M) Hedged (i) (AUD)	04/10/2022	AUD	0.67	Capitalisation P (USD)	31/03/2023	1.80%
Distribution X (M) Hedged (i) (USD)	02/03/2023	USD	0.65	Capitalisation P Hedged (i) (CHF)	31/03/2023	1.82%
Distribution X (M) Hedged (i) (USD)	02/02/2023	USD	0.65	Capitalisation P Hedged (i) (USD)	31/03/2023	1.81%
Distribution X (M) Hedged (i) (USD)	04/01/2023	USD	0.65	Capitalisation R (EUR)	31/03/2023	1.05%
Distribution X (M) Hedged (i) (USD)	02/12/2022	USD	0.65	Capitalization R (USD)	31/03/2023	1.05%
Distribution X (M) Hedged (i) (USD)	02/11/2022	USD	0.65	Capitalisation R Hedged (i) (CHF)	31/03/2023	1.07%
Distribution X (M) Hedged (i) (USD)	04/10/2022	USD	0.65	Capitalisation R Hedged (i) (USD)	31/03/2023	1.07%
Distribution Y (M) (EUR)	02/03/2023	EUR	0.65	Capitalisation U (EUR)	31/03/2023	0.69%
Distribution Y (M) (EUR)	02/02/2023	EUR	0.65	Capitalisation V (EUR)	31/03/2023	1.70%
Distribution Y (M) (EUR)	04/01/2023	EUR	0.65	Capitalisation X (EUR)	31/03/2023	2.30%
Distribution Y (M) (EUR)	02/12/2022	EUR	0.65	Capitalisation Z (EUR)	31/03/2023	0.21%
Distribution Y (M) (EUR)	02/11/2022	EUR	0.65	Distribution I (EUR)	31/03/2023	0.81%
Distribution Y (M) (EUR)	04/10/2022	EUR	0.65	Distribution N (EUR)	31/03/2023	0.90%
Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	0.62	Distribution P (EUR)	31/03/2023	1.80%
Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	0.62	Distribution R (EUR)	31/03/2023	1.05%
Distribution Y (M) Hedged (i) (AUD)	04/01/2023	AUD	0.62	Distribution X (M) (EUR)	31/03/2023	2.30%
Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	0.62	Distribution X (M) Hedged (i) (AUD)	31/03/2023	2.32%
Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	0.62	Distribution X (M) Hedged (i) (USD)	31/03/2023	2.32%
Distribution Y (M) Hedged (i) (AUD)	04/10/2022	AUD	0.62	Distribution Y (M) (EUR)	31/03/2023	3.30%
Distribution Y (M) Hedged (i) (USD)	02/03/2023	USD	0.64	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	3.31%
Distribution Y (M) Hedged (i) (USD)	02/02/2023	USD	0.64	Distribution Y (M) Hedged (i) (USD)	31/03/2023	3.29%
Distribution Y (M) Hedged (i) (USD)	04/01/2023	USD	0.64	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	141.38%
Distribution Y (M) Hedged (i) (USD)	02/12/2022	USD	0.64			
Distribution Y (M) Hedged (i) (USD)	02/11/2022	USD	0.64			
Distribution Y (M) Hedged (i) (USD)	04/10/2022	USD	0.64			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Eurozone Equity Income

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>801,412,551.76</b>
Acciones		801,412,551.76
<b>Efectivo en bancos</b>		<b>21,809,729.45</b>
<b>Otros activos</b>	4, 12	<b>14,573,424.87</b>
<b>Total activos</b>		<b>837,795,706.08</b>
<b>Pasivos corrientes</b>	4, 12	<b>(17,099,700.91)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(453,539.41)</b>
Contratos a plazo sobre divisas		(453,539.41)
<b>Total pasivo</b>		<b>(17,553,240.32)</b>
<b>Activos netos al final del período</b>		<b>820,242,465.76</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Eurozone Equity Income

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					133,688 SMURFIT KAPPA GROUP PLC EUR 4,455,821.04 0.54 <b>17,641,522.14 2.15</b>						
<b>Acciones</b>					<b>Gran Bretaña</b>						
<b>Francia</b>					504,509 SHELL PLC EUR 13,364,443.41 1.63 <b>13,364,443.41 1.63</b>						
652,701	AXA SA	EUR	18,383,323.67	2.24	<b>Luxemburgo</b>						
438,235	BNP PARIBAS SA	EUR	24,194,954.35	2.95	94,705	APERAM SA	EUR	3,255,010.85	0.40		
119,464	CAPGEMINI SE	EUR	20,398,478.00	2.49	<b>3,255,010.85 0.40</b>						
200,080	CIE DE SAINT-GOBAIN	EUR	10,468,185.60	1.28	<b>801,412,551.76 97.70</b>						
715,611	ENGIE SA	EUR	10,429,314.71	1.27	<b>Total cartera de títulos 801,412,551.76 97.70</b>						
27,935	KERING SA	EUR	16,761,000.00	2.04	<b>Instrumentos financieros derivados a 31/03/2023</b>						
26,556	L'OREAL SA	EUR	10,921,155.00	1.33	Por cobrar Por pagar Fecha de Compromisos Pérdidas o venci- en EUR ganancias no miento en EUR realizadas en EUR						
70,590	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	59,606,196.00	7.27	<b>Contratos a plazo sobre divisas</b>						
165,247	PERNOD RICARD SA	EUR	34,487,048.90	4.20	3,175,388.50	EUR	3,397,252.55	USD	19/04/2023	3,175,388.50	51,064.40
334,140	SANOFI	EUR	33,494,193.60	4.08	2,479,179.35	CHF	2,482,271.07	EUR	19/04/2023	2,482,271.07	17,521.57
921,044	TOTALENERGIES SE	EUR	50,067,951.84	6.11	618,528.63	EUR	986,380.26	AUD	19/04/2023	618,528.63	10,645.93
281,551	VINCI SA	EUR	29,765,571.72	3.63	247,407.67	USD	226,709.12	EUR	04/04/2023	226,709.12	1,012.05
<b>318,977,373.39 38.89</b>					165,725.56	EUR	163,714.17	CHF	19/04/2023	165,725.56	650.18
<b>Alemania</b>					91.11	EUR	98.68	USD	03/04/2023	91.11	0.28
142,713	ALLIANZ SE - REG	EUR	30,369,326.40	3.70	29,635.32	EUR	29,531.60	CHF	04/04/2023	29,635.32	(118.66)
88,235	DEUTSCHE BOERSE AG	EUR	15,833,770.75	1.93	119,892.45	USD	110,693.80	EUR	03/04/2023	110,693.80	(341.32)
354,361	DEUTSCHE POST AG - REG	EUR	15,269,415.49	1.86	9,879,658.22	AUD	6,251,617.62	EUR	19/04/2023	6,251,617.62	(163,019.15)
1,358,696	DEUTSCHE TELEKOM AG - REG	EUR	30,366,855.60	3.70	25,224,888.50	USD	23,569,326.25	EUR	19/04/2023	23,569,326.25	(370,954.69)
1,835,829	E.ON SE	EUR	21,112,033.50	2.57	<b>36,629,986.98 (453,539.41)</b>						
104,206	MERCK KGAA	EUR	17,876,539.30	2.18	<b>Total instrumentos financieros derivados (453,539.41)</b>						
347,560	SAP SE	EUR	40,337,813.60	4.92	<b>Resumen de activos netos a 31/03/2023</b>						
169,561	SIEMENS AG - REG	EUR	25,308,674.86	3.09	Total cartera de títulos 801,412,551.76 97.70						
477,883	SIEMENS HEALTHINEERS AG	EUR	25,337,356.66	3.09	Total instrumentos financieros derivados (453,539.41) (0.06)						
<b>221,811,786.16 27.04</b>					Efectivo en bancos 21,809,729.45 2.66						
<b>Países Bajos</b>					Otros activos y pasivos (2,526,276.04) (0.30)						
56,853	AIRBUS SE	EUR	7,008,837.84	0.85	<b>Total activos netos 820,242,465.76 100.00</b>						
47,221	ASML HOLDING NV	EUR	29,522,569.20	3.60							
256,730	HEINEKEN NV	EUR	25,431,673.80	3.10							
1,053,278	KONINKLIJKE AHOLD DELHAIZE NV	EUR	33,167,724.22	4.04							
6,117,418	KONINKLIJKE KPN NV	EUR	19,918,313.01	2.43							
587,530	STELLANTIS NV	EUR	9,828,201.84	1.20							
<b>124,877,319.91 15.22</b>											
<b>Italia</b>											
4,390,917	ENEL SPA	EUR	24,707,689.96	3.01							
3,268,494	INTESA SANPAOLO SPA	EUR	7,738,159.55	0.94							
818,942	UNICREDIT SPA	EUR	14,257,780.22	1.74							
<b>46,703,629.73 5.69</b>											
<b>España</b>											
2,700,370	IBERDROLA SA	EUR	31,013,749.45	3.78							
<b>31,013,749.45 3.78</b>											
<b>Finlandia</b>											
169,817	KONE OYJ - B	EUR	8,151,216.00	0.99							
966,861	NORDEA BANK ABP	EUR	9,516,812.82	1.17							
197,082	UPM-KYMMENE OYJ	EUR	6,099,687.90	0.74							
<b>23,767,716.72 2.90</b>											
<b>Irlanda</b>											
283,716	CRH PLC	EUR	13,185,701.10	1.61							

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	248,949,664.63	Distribution X (M) Hedged (i) (ZAR)	31/03/2023	ZAR	2,233.96
	30/09/2022	USD	208,494,710.81		30/09/2022	ZAR	2,076.17
	30/09/2021	USD	352,298,071.67		30/09/2021	ZAR	3,497.37
<b>Valor liquidativo por acción**</b>				Distribution Y (M) (USD)	31/03/2023	USD	142.99
					30/09/2022	USD	132.29
					30/09/2021	USD	219.38
Capitalisation I (USD)	31/03/2023	USD	6,397.77	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	AUD	211.54
	30/09/2022	USD	5,559.33		30/09/2022	AUD	197.79
	30/09/2021	USD	8,111.80		30/09/2021	AUD	334.61
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	4,848.35	Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	ZAR	2,102.17
	30/09/2022	EUR	4,280.35		30/09/2022	ZAR	1,963.67
	30/09/2021	EUR	6,395.21		30/09/2021	ZAR	3,358.77
Capitalisation N Hedged (i) (EUR)	31/03/2023	EUR	24.15	<b>Número de acciones</b>			
	30/09/2022	EUR	21.32				
	30/09/2021	EUR	31.87				
Capitalisation P (USD)	31/03/2023	USD	286.28	Capitalisation I (USD)	31/03/2023		29,583
	30/09/2022	USD	249.53		30/09/2022		29,555
	30/09/2021	USD	366.35		30/09/2021		32,346
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	233.99	Capitalisation I Hedged (i) (EUR)	31/03/2023		4,440
	30/09/2022	EUR	207.22		30/09/2022		3,303
	30/09/2021	EUR	311.51		30/09/2021		3,932
Capitalisation X (USD)	31/03/2023	USD	229.54	Capitalisation N Hedged (i) (EUR)	31/03/2023		7,419
	30/09/2022	USD	200.37		30/09/2022		8,608
	30/09/2021	USD	294.93		30/09/2021		9,438
Capitalisation X Hedged (i) (EUR)	31/03/2023	EUR	230.13	Capitalisation P (USD)	31/03/2023		971
	30/09/2022	EUR	204.10		30/09/2022		971
	30/09/2021	EUR	307.78		30/09/2021		2,545
Capitalization Y (USD)	31/03/2023	USD	219.38	Capitalisation P Hedged (i) (EUR)	31/03/2023		8,356
	30/09/2022	USD	-		30/09/2022		7,628
	30/09/2021	USD	-		30/09/2021		5,956
Distribution I Hedged (i) (EUR)	31/03/2023	EUR	3,155.05	Capitalisation X (USD)	31/03/2023		1,211
	30/09/2022	EUR	3,020.46		30/09/2022		1,560
	30/09/2021	EUR	4,859.86		30/09/2021		8,617
Distribution P (USD)	31/03/2023	USD	173.96	Capitalisation X Hedged (i) (EUR)	31/03/2023		11,466
	30/09/2022	USD	163.36		30/09/2022		11,617
	30/09/2021	USD	244.88		30/09/2021		17,441
Distribution X Hedged (i) (EUR)	31/03/2023	EUR	143.70	Capitalization Y (USD)	31/03/2023		1,453
	30/09/2022	EUR	137.02		30/09/2022		-
	30/09/2021	EUR	220.23		30/09/2021		-
Distribution X (M) (USD)	31/03/2023	USD	150.60	Distribution I Hedged (i) (EUR)	31/03/2023		6,250
	30/09/2022	USD	138.63		30/09/2022		6,250
	30/09/2021	USD	226.88		30/09/2021		5,050
Distribution X (M) Hedged (i) (AUD)	31/03/2023	AUD	222.67	Distribution P (USD)	31/03/2023		8
	30/09/2022	AUD	208.47		30/09/2022		8
	30/09/2021	AUD	348.49		30/09/2021		8

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

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\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

## Estadísticas (continuación)

### Número de acciones

Distribution X Hedged (i) (EUR)	31/03/2023	29,266	Distribution X (M) Hedged (i) (AUD)	02/12/2022	AUD	2.28	
	30/09/2022	30,228	Distribution X (M) Hedged (i) (AUD)	02/11/2022	AUD	2.28	
	30/09/2021	41,630	Distribution X (M) Hedged (i) (AUD)	04/10/2022	AUD	2.28	
Distribution X (M) (USD)	31/03/2023	14,724	Distribution X (M) Hedged (i) (ZAR)	02/03/2023	ZAR	27.70	
	30/09/2022	12,487	Distribution X (M) Hedged (i) (ZAR)	02/02/2023	ZAR	27.70	
	30/09/2021	22,886	Distribution X (M) Hedged (i) (ZAR)	03/01/2023	ZAR	27.70	
Distribution X (M) Hedged (i) (AUD)	31/03/2023	1,217	Distribution X (M) Hedged (i) (ZAR)	02/12/2022	ZAR	27.70	
	30/09/2022	1,107	Distribution X (M) Hedged (i) (ZAR)	02/11/2022	ZAR	27.70	
	30/09/2021	1,429	Distribution X (M) Hedged (i) (ZAR)	04/10/2022	ZAR	27.70	
Distribution X (M) Hedged (i) (ZAR)	31/03/2023	12,379	Distribution Y (M) (USD)	02/03/2023	USD	1.26	
	30/09/2022	8,466	Distribution Y (M) (USD)	02/02/2023	USD	1.26	
	30/09/2021	8,062	Distribution Y (M) (USD)	03/01/2023	USD	1.26	
Distribution Y (M) (USD)	31/03/2023	1,136	Distribution Y (M) (USD)	02/12/2022	USD	1.26	
	30/09/2022	1,233	Distribution Y (M) (USD)	02/11/2022	USD	1.26	
	30/09/2021	3,482	Distribution Y (M) (USD)	04/10/2022	USD	1.26	
Distribution Y (M) Hedged (i) (AUD)	31/03/2023	204	Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	1.90	
	30/09/2022	174	Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	1.90	
	30/09/2021	344	Distribution Y (M) Hedged (i) (AUD)	03/01/2023	AUD	1.90	
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	781	Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	1.90	
	30/09/2022	1,258	Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	1.90	
	30/09/2021	5,524	Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	ZAR	26.30	
<b>Dividendo</b>			Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	26.30	
Distribution I Hedged (i) (EUR)	14/12/2022	EUR	266.66	Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	ZAR	26.30
Distribution P (USD)	14/12/2022	USD	13.44	Distribution Y (M) Hedged (i) (ZAR)	03/01/2023	ZAR	26.30
Distribution X Hedged (i) (EUR)	14/12/2022	EUR	10.84	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	26.30
Distribution X (M) (USD)	02/03/2023	USD	1.32	Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	26.30
Distribution X (M) (USD)	02/02/2023	USD	1.32	Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	ZAR	26.30
Distribution X (M) (USD)	03/01/2023	USD	1.32	Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	ZAR	26.30
Distribution X (M) (USD)	02/12/2022	USD	1.32	Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	26.30
Distribution X (M) (USD)	02/11/2022	USD	1.32	Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	26.30
Distribution X (M) (USD)	04/10/2022	USD	1.32	Distribution Y (M) Hedged (i) (ZAR)	03/01/2023	ZAR	26.30
Distribution X (M) Hedged (i) (AUD)	02/03/2023	AUD	2.28	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	26.30
Distribution X (M) Hedged (i) (AUD)	02/02/2023	AUD	2.28	Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	ZAR	26.30
Distribution X (M) Hedged (i) (AUD)	03/01/2023	AUD	2.28	Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	ZAR	26.30

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

### Estadísticas (continuación)

#### Gastos corrientes en %\*

Capitalisation I (USD)	31/03/2023	0.88%
Capitalisation I Hedged (i) (EUR)	31/03/2023	0.90%
Capitalisation N Hedged (i) (EUR)	31/03/2023	0.92%
Capitalisation P (USD)	31/03/2023	1.50%
Capitalisation P Hedged (i) (EUR)	31/03/2023	1.52%
Capitalisation X (USD)	31/03/2023	1.78%
Capitalisation X Hedged (i) (EUR)	31/03/2023	1.82%
Capitalization Y (USD)	31/03/2023	2.80%
Distribution I Hedged (i) (EUR)	31/03/2023	0.90%
Distribution P (USD)	31/03/2023	1.50%
Distribution X Hedged (i) (EUR)	31/03/2023	1.82%
Distribution X (M) (USD)	31/03/2023	1.80%
Distribution X (M) Hedged (i) (AUD)	31/03/2023	1.82%
Distribution X (M) Hedged (i) (ZAR)	31/03/2023	1.82%
Distribution Y (M) (USD)	31/03/2023	2.80%
Distribution Y (M) Hedged (i) (AUD)	31/03/2023	2.82%
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	2.82%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	34.80%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

Estados financieros

### Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>238,721,297.48</b>
Obligaciones y otros instrumentos de deuda		238,721,297.48
<b>Total instrumentos financieros derivados</b>	2	<b>1,286,869.84</b>
Contratos a plazo sobre divisas		900,045.79
Futuros		386,824.05
<b>Efectivo en bancos</b>		<b>7,649,082.17</b>
<b>Cuenta de depósito de garantía</b>		<b>774,721.20</b>
<b>Otros activos</b>	4,12	<b>10,529,514.20</b>
<b>Total activos</b>		<b>258,961,484.89</b>
<b>Pasivos corrientes</b>	4,12	<b>(10,011,820.26)</b>
<b>Total pasivo</b>		<b>(10,011,820.26)</b>
<b>Activos netos al final del período</b>		<b>248,949,664.63</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Ghana</b>				
					4,010,000	GHANA GOVERNMENT INTERNATIONAL BOND ZCP 07/04/2025	USD	1,348,725.36	0.54
					400,000	GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	276,121.56	0.11
					3,570,000	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	1,275,813.58	0.51
					3,970,000	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 11/02/2035	USD	1,376,975.29	0.55
					3,480,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	1,212,441.12	0.49
					1,720,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	593,620.73	0.24
					630,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	208,503.65	0.08
					9,002,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	2,979,285.54	1.20
					4,670,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.750% 11/03/2061	USD	1,562,656.53	0.63
					3,360,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	1,133,175.22	0.46
					3,725,000	GHANA GOVERNMENT INTERNATIONAL BOND 8.950% 26/03/2051	USD	1,255,605.98	0.50
								<b>13,222,924.56</b>	<b>5.31</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Sri Lanka</b>				
<b>Nigeria</b>					1,435,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.125% 03/06/2025	USD	530,375.53	0.21
2,405,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.125% 28/09/2028 EMTN	USD	1,880,286.74	0.76	4,875,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	1,729,569.42	0.69
4,250,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027 EMTN	USD	3,465,533.68	1.39	500,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.350% 28/06/2024	USD	177,979.40	0.07
3,035,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033 EMTN	USD	2,152,552.14	0.86	5,290,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	1,870,338.22	0.75
4,055,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047 EMTN	USD	2,599,967.34	1.04	8,590,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 03/11/2025	USD	3,147,142.52	1.27
12,900,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038 EMTN	USD	8,698,139.89	3.50	300,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 14/03/2024	USD	106,660.37	0.04
5,515,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.250% 28/09/2051 EMTN	USD	3,665,193.22	1.47	3,850,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.550% 28/03/2030	USD	1,361,383.79	0.55
2,960,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	2,159,539.87	0.87	4,450,000	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	1,573,636.81	0.63
			<b>24,621,212.88</b>	<b>9.89</b>	1,400,000	SRI LANKAN AIRLINES LTD 7.000% 25/06/2024	USD	765,129.27	0.31
<b>Estados Unidos</b>								<b>11,262,215.33</b>	<b>4.52</b>
7,300,000	UNITED STATES TREASURY NOTE/BOND 0.125% 15/01/2024	USD	7,041,648.47	2.83	<b>Paraguay</b>				
5,500,000	UNITED STATES TREASURY NOTE/BOND 0.250% 15/11/2023	USD	5,348,535.17	2.15	800,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 2.739% 29/01/2033	USD	646,252.02	0.26
1,100,000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/10/2023	USD	1,072,714.84	0.43	1,575,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.950% 28/04/2031	USD	1,524,676.09	0.61
5,500,000	UNITED STATES TREASURY NOTE/BOND 0.500% 30/11/2023	USD	5,348,964.83	2.15	5,905,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.400% 30/03/2050	USD	5,088,846.57	2.05
5,000,000	UNITED STATES TREASURY NOTE/BOND 0.750% 31/12/2023	USD	4,854,101.55	1.95	1,940,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	1,725,805.98	0.69
			<b>23,665,964.86</b>	<b>9.51</b>	1,365,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.100% 11/08/2044	USD	1,322,369.44	0.53
<b>Angola</b>								<b>10,307,950.10</b>	<b>4.14</b>
1,430,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.000% 26/11/2029 EMTN	USD	1,231,845.27	0.49	<b>Jamaica</b>				
2,620,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	2,322,183.81	0.93	7,920,000	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	9,278,144.17	3.73
2,480,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.750% 14/04/2032	USD	2,102,434.41	0.84				<b>9,278,144.17</b>	<b>3.73</b>
8,355,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049 EMTN	USD	6,493,011.97	2.62	<b>Guatemala</b>				
5,020,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	3,958,597.56	1.59	700,000	GUATEMALA GOVERNMENT BOND 4.375% 05/06/2027	USD	676,360.27	0.27
			<b>16,108,073.02</b>	<b>6.47</b>	765,000	GUATEMALA GOVERNMENT BOND 4.650% 07/10/2041	USD	628,395.59	0.25
<b>Costa Rica</b>					205,000	GUATEMALA GOVERNMENT BOND 5.250% 10/08/2029	USD	200,042.75	0.08
367,675	AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	330,560.34	0.13	220,000	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	213,861.30	0.09
700,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 5.625% 30/04/2043	USD	612,430.15	0.25	7,785,000	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	7,366,214.25	2.96
2,500,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.125% 19/02/2031	USD	2,489,626.60	1.00				<b>9,084,874.16</b>	<b>3.65</b>
1,847,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.550% 03/04/2034	USD	1,861,621.55	0.75	<b>Kenia</b>				
1,500,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.000% 04/04/2044	USD	1,467,552.51	0.59	3,460,000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND 6.300% 23/01/2034	USD	2,435,196.99	0.98
2,585,000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	2,556,643.07	1.03	500,000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND 8.000% 22/05/2032	USD	406,455.21	0.16
4,800,000	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	3,893,669.66	1.55					
304,000	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.750% 07/10/2031	USD	293,360.00	0.12					
			<b>13,505,463.88</b>	<b>5.42</b>					
<b>Jordania</b>									
4,590,000	JORDAN GOVERNMENT INTERNATIONAL BOND 4.950% 07/07/2025	USD	4,389,086.66	1.76					
200,000	JORDAN GOVERNMENT INTERNATIONAL BOND 5.750% 31/01/2027	USD	191,217.71	0.08					
3,690,000	JORDAN GOVERNMENT INTERNATIONAL BOND 5.850% 07/07/2030	USD	3,285,238.66	1.32					
5,905,000	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	4,988,871.90	2.01					
400,000	JORDAN GOVERNMENT INTERNATIONAL BOND 7.750% 15/01/2028	USD	406,732.90	0.16					
			<b>13,261,147.83</b>	<b>5.33</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
8,155,000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	5,949,175.91	2.39					
			<b>8,790,828.11</b>	<b>3.53</b>					
	<b>Pakistán</b>								
4,525,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.000% 08/04/2026 EMTN	USD	1,651,691.52	0.66					
9,400,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	3,359,544.68	1.36					
2,500,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.375% 08/04/2031 EMTN	USD	879,438.33	0.35					
3,270,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.875% 31/03/2036	USD	1,128,151.05	0.45					
3,800,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.875% 08/04/2051 EMTN	USD	1,301,189.35	0.52					
300,000	PAKISTAN WATER & POWER DEVELOPMENT AUTHORITY 7.500% 04/06/2031	USD	94,546.48	0.04					
			<b>8,414,561.41</b>	<b>3.38</b>					
	<b>Azerbaiyán</b>								
3,770,000	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.500% 01/09/2032	USD	3,212,647.01	1.29					
5,000,000	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 5.125% 01/09/2029	USD	4,804,587.80	1.93					
			<b>8,017,234.81</b>	<b>3.22</b>					
	<b>El Salvador</b>								
890,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	405,232.03	0.16					
5,010,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	2,281,137.62	0.92					
7,180,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	3,359,405.68	1.35					
1,309,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 21/09/2034	USD	618,580.52	0.25					
875,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.650% 15/06/2035	USD	408,049.64	0.16					
1,700,000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.500% 15/07/2052	USD	874,488.74	0.35					
			<b>7,946,894.23</b>	<b>3.19</b>					
	<b>Irak</b>								
6,416,250	IRAQ INTERNATIONAL BOND 5.800% 15/01/2028	USD	5,983,250.20	2.40					
			<b>5,983,250.20</b>	<b>2.40</b>					
	<b>Uzbekistán</b>								
1,500,000	REPUBLIC OF UZBEKISTAN INTERNATIONAL BOND 3.700% 25/11/2030 EMTN	USD	1,205,319.69	0.48					
4,579,000	REPUBLIC OF UZBEKISTAN INTERNATIONAL BOND 3.900% 19/10/2031	USD	3,683,534.24	1.49					
1,375,000	UZBEKNEFTEGAS JSC 4.750% 16/11/2028	USD	1,092,303.77	0.44					
			<b>5,981,157.70</b>	<b>2.41</b>					
	<b>Gabón</b>								
2,380,000	GABON GOVERNMENT INTERNATIONAL BOND 6.950% 16/06/2025	USD	2,210,722.33	0.89					
4,110,000	GABON GOVERNMENT INTERNATIONAL BOND 7.000% 24/11/2031	USD	3,148,561.72	1.26					
			<b>5,359,284.05</b>	<b>2.15</b>					
	<b>Costa de Marfil</b>								
1,035,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	855,354.72	0.34					
3,500,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	3,037,237.60	1.23					
1,505,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	1,130,928.04	0.45					
335,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.875% 17/10/2040	EUR	268,509.13	0.11					
			<b>5,292,029.49</b>	<b>2.13</b>					
	<b>Senegal</b>								
1,205,000	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	842,751.52	0.34					
3,900,000	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	2,710,287.41	1.09					
			<b>3,553,038.93</b>	<b>1.43</b>					
						<b>Armenia</b>			
4,213,000	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.600% 02/02/2031	USD	3,265,284.51	1.31					
			<b>3,265,284.51</b>	<b>1.31</b>					
						<b>Honduras</b>			
1,200,000	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	951,787.80	0.38					
2,491,000	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	2,219,253.62	0.89					
			<b>3,171,041.42</b>	<b>1.27</b>					
						<b>Zambia</b>			
6,600,000	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	2,906,309.67	1.17					
			<b>2,906,309.67</b>	<b>1.17</b>					
						<b>Marruecos</b>			
657,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.000% 15/12/2050	USD	447,007.66	0.18					
773,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.950% 08/03/2028	USD	790,509.64	0.32					
881,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 6.500% 08/09/2033	USD	911,450.42	0.36					
			<b>2,148,967.72</b>	<b>0.86</b>					
						<b>Papúa Nueva Guinea</b>			
2,320,000	PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	2,120,266.68	0.85					
			<b>2,120,266.68</b>	<b>0.85</b>					
						<b>Bolivia</b>			
1,000,000	BOLIVIAN GOVERNMENT INTERNATIONAL BOND 4.500% 20/03/2028	USD	519,383.06	0.21					
2,065,000	BOLIVIAN GOVERNMENT INTERNATIONAL BOND 7.500% 02/03/2030	USD	1,307,348.92	0.52					
			<b>1,826,731.98</b>	<b>0.73</b>					
						<b>Mozambique</b>			
2,100,000	MOZAMBIQUE INTERNATIONAL BOND 5.000% 15/09/2031 STEP-UP	USD	1,504,226.66	0.60					
			<b>1,504,226.66</b>	<b>0.60</b>					
						<b>Georgia</b>			
1,746,000	GEORGIAN RAILWAY JSC 4.000% 17/06/2028	USD	1,490,284.02	0.60					
			<b>1,490,284.02</b>	<b>0.60</b>					
						<b>Túnez</b>			
300,000,000	TUNISIAN REPUBLIC 3.500% 03/02/2033 EMTN	JPY	875,110.35	0.35					
315,000	TUNISIAN REPUBLIC 5.625% 17/02/2024	EUR	250,076.23	0.10					
400,000	TUNISIAN REPUBLIC 5.750% 30/01/2025	USD	226,774.58	0.09					
125,000	TUNISIAN REPUBLIC 6.750% 31/10/2023	EUR	116,717.96	0.05					
			<b>1,468,679.12</b>	<b>0.59</b>					
						<b>Islas Caimán</b>			
1,506,920	BIOCEANICO SOVEREIGN CERTIFICATE LTD ZCP 05/06/2034	USD	1,018,909.79	0.41					
437,000	MALDIVES SUKUK ISSUANCE LTD 9.875% 08/04/2026	USD	371,580.26	0.15					
			<b>1,390,490.05</b>	<b>0.56</b>					
						<b>Tajikistán</b>			
1,630,000	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	1,243,110.63	0.50					
			<b>1,243,110.63</b>	<b>0.50</b>					
						<b>Ruanda</b>			
1,700,000	RWANDA INTERNATIONAL GOVERNMENT BOND 5.500% 09/08/2031	USD	1,221,291.20	0.49					
			<b>1,221,291.20</b>	<b>0.49</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Bahamas</b>					379,000	EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	221,679.57	0.09
200,000	BAHAMAS GOVERNMENT INTERNATIONAL BOND 6.000% 21/11/2028	USD	150,923.18	0.06	<b>492,328.17 0.20</b>				
1,275,000	BAHAMAS GOVERNMENT INTERNATIONAL BOND 8.950% 15/10/2032	USD	1,021,213.15	0.41	<b>Venezuela</b>				
<b>1,172,136.33 0.47</b>					4,225,000	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034 - DEFAULTED	USD	458,135.80	0.18
<b>República Dominicana</b>					<b>458,135.80 0.18</b>				
380,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.500% 30/01/2030	USD	330,844.56	0.13	<b>Mongolia</b>				
300,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.300% 21/01/2041	USD	234,766.12	0.09	200,000	MONGOLIA GOVERNMENT INTERNATIONAL BOND 3.500% 07/07/2027	USD	159,990.54	0.06
740,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	564,601.12	0.23	200,000	MONGOLIA GOVERNMENT INTERNATIONAL BOND 4.450% 07/07/2031	USD	148,114.76	0.06
<b>1,130,211.80 0.45</b>					<b>308,105.30 0.12</b>				
<b>Ucrania</b>					<b>Ecuador</b>				
490,000	NPC UKRENERGO 6.875% 09/11/2028	USD	83,709.97	0.03	225,815	ECUADOR GOVERNMENT INTERNATIONAL BOND ZCP 31/07/2030	USD	67,741.14	0.03
900,000	STATE AGENCY OF ROADS OF UKRAINE 6.250% 24/06/2030	USD	157,190.78	0.06	590,000	ECUADOR GOVERNMENT INTERNATIONAL BOND 1.500% 31/07/2040 STEP-UP	USD	177,187.45	0.07
3,000,000	UKRAINE GOVERNMENT INTERNATIONAL BOND 01/08/2041 FRN	USD	794,220.30	0.33	<b>244,928.59 0.10</b>				
<b>1,035,121.05 0.42</b>					<b>Serbia</b>				
<b>Barbados</b>					244,000	SERBIA INTERNATIONAL BOND 6.500% 26/09/2033	USD	243,340.70	0.10
1,016,400	BARBADOS GOVERNMENT INTERNATIONAL BOND 6.500% 01/10/2029	USD	950,477.09	0.38	<b>243,340.70 0.10</b>				
<b>950,477.09 0.38</b>					<b>Antigua República Yugoslava de Macedonia</b>				
<b>México</b>					275,000	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	236,070.78	0.09
300,000	PETROLEOS MEXICANOS 5.500% 27/06/2044	USD	177,600.52	0.07	<b>236,070.78 0.09</b>				
1,200,000	PETROLEOS MEXICANOS 5.625% 23/01/2046	USD	712,065.95	0.29	<b>Gran Bretaña</b>				
<b>889,666.47 0.36</b>					364,000	UKRAINE RAILWAYS VIA RAIL CAPITAL MARKETS PLC 7.875% 15/07/2028	USD	70,835.55	0.03
<b>Países Bajos</b>					580,000	UKRAINE RAILWAYS VIA RAIL CAPITAL MARKETS PLC 8.250% 09/07/2026	USD	116,000.00	0.06
950,000	BOI FINANCE BV 7.500% 16/02/2027	EUR	797,312.70	0.32	<b>186,835.55 0.09</b>				
<b>797,312.70 0.32</b>					<b>Belarús</b>				
<b>Montenegro</b>					500,000	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.378% 24/02/2031	USD	170,559.04	0.07
725,000	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.875% 16/12/2027	EUR	626,979.17	0.25	<b>170,559.04 0.07</b>				
<b>626,979.17 0.25</b>					<b>Líbano</b>				
<b>Benín</b>					200,000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.650% 22/04/2024	USD	12,969.42	0.01
110,000	BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	90,102.64	0.04	2,000,000	LEBANON GOVERNMENT INTERNATIONAL BOND 7.250% 23/03/2037	USD	127,926.38	0.04
157,000	BENIN GOVERNMENT INTERNATIONAL BOND 4.950% 22/01/2035	EUR	116,970.71	0.05	200,000	LEBANON GOVERNMENT INTERNATIONAL BOND 8.250% 12/04/2021 EMTN	USD	12,476.92	0.01
458,000	BENIN GOVERNMENT INTERNATIONAL BOND 6.875% 19/01/2052	EUR	345,191.65	0.13	<b>153,372.72 0.06</b>				
<b>552,265.00 0.22</b>					<b>Argentina</b>				
<b>Turquía</b>					7,700,000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 15/12/2035 FRN	USD	61,878.05	0.02
600,000	ISTANBUL METROPOLITAN MUNICIPALITY 6.375% 09/12/2025	USD	546,057.27	0.22	<b>61,878.05 0.02</b>				
<b>546,057.27 0.22</b>					<b>238,721,297.48 95.89</b>				
<b>Albania</b>					<b>Total cartera de títulos</b>				
600,000	ALBANIA GOVERNMENT INTERNATIONAL BOND 3.500% 23/11/2031	EUR	539,707.17	0.22	<b>238,721,297.48 95.89</b>				
<b>539,707.17 0.22</b>									
<b>Omán</b>									
300,000	OMAN GOVERNMENT INTERNATIONAL BOND 6.750% 17/01/2048	USD	284,151.95	0.12					
240,000	OQ SAOC 5.125% 06/05/2028	USD	228,723.40	0.09					
<b>512,875.35 0.21</b>									
<b>Egipto</b>									
501,000	EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 16/02/2061 EMTN	USD	270,648.60	0.11					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Frontier Markets Debt (Hard Currency)

(Denominado en USD)

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>				
53,013,554.41 EUR	56,721,136.29 USD	19/04/2023	56,721,136.29	923,407.85
33,443,494.32 ZAR	1,833,578.41 USD	19/04/2023	1,833,578.41	48,865.69
1,103,175.81 USD	141,000,000.00 JPY	24/04/2023	1,103,175.81	40,347.03
8,400,000.00 JPY	63,053.09 USD	24/04/2023	63,053.09	264.37
26,271.65 USD	39,098.55 AUD	19/04/2023	26,271.65	71.26
2,123.13 USD	1,945.50 EUR	04/04/2023	2,123.13	9.44
1,920.59 ZAR	106.21 USD	03/04/2023	106.21	2.04
182.19 USD	3,254.39 ZAR	04/04/2023	182.19	(1.23)
4,873.95 USD	4,500.00 EUR	03/04/2023	4,873.95	(15.07)
351,575.04 AUD	237,967.01 USD	19/04/2023	237,967.01	(2,372.54)
238,522.94 USD	4,371,081.17 ZAR	19/04/2023	238,522.94	(7,513.43)
3,175,387.28 USD	2,966,856.34 EUR	19/04/2023	3,175,387.28	(50,638.27)
6,531,298.97 USD	6,040,000.00 EUR	30/05/2023	6,531,298.97	(52,381.35)
			<b>69,937,676.93</b>	<b>900,045.79</b>
<b>Cantidad</b>	<b>Denomina- ción</b>	<b>Divisa</b>	<b>Compromisos en USD</b>	<b>Pérdidas o ganancias no realizadas en USD</b>
<b>Futuros sobre tipos de interés</b>				
(17) EURO-BOBL FUTURE 08/06/2023	EUR		2,177,202.28	(48,205.78)
(6) EURO-BUND FUTURE 08/06/2023	EUR		885,500.19	(31,897.88)
(3) EURO-BUXL 30Y BOND 08/06/2023	EUR		459,112.03	(28,944.78)
(40) US LONG BOND (CBT) 21/06/2023	USD		5,246,250.00	(225,000.00)
(42) US ULTRA BOND (CBT) 21/06/2023	USD		5,927,250.00	(175,149.67)
83 US 10YR NOTE (CBT) 21/06/2023	USD		9,538,515.63	276,234.37
46 US 2YR NOTE (CBT) 30/06/2023	USD		9,496,843.80	105,491.28
224 US 5YR NOTE (CBT) 30/06/2023	USD		24,529,750.11	514,296.51
			<b>58,260,424.04</b>	<b>386,824.05</b>
<b>Total instrumentos financieros derivados</b>				<b>1,286,869.84</b>

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>238,721,297.48</b>	<b>95.89</b>
<b>Total instrumentos financieros derivados</b>	<b>1,286,869.84</b>	<b>0.52</b>
<b>Efectivo en bancos</b>	<b>7,649,082.17</b>	<b>3.07</b>
<b>Otros activos y pasivos</b>	<b>1,292,415.14</b>	<b>0.52</b>
<b>Total activos netos</b>	<b>248,949,664.63</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Global Banking & Insurance Equity

(Denominado en USD)

## Estadísticas

				<b>Número de acciones</b>			
<b>Patrimonio neto</b>	31/03/2023	USD	42,875,303.40	Capitalisation I (EUR)	31/03/2023	-	
	30/09/2022	USD	39,951,330.69		30/09/2022	-	
	30/09/2021	USD	53,153,855.59		30/09/2021	67	
<b>Valor liquidativo por acción**</b>				Capitalisation I (USD)	31/03/2023	37	
					30/09/2022	44	
					30/09/2021	91	
Capitalisation I (EUR)	31/03/2023	EUR	-	Capitalisation P (EUR)	31/03/2023	3,907	
	30/09/2022	EUR	-		30/09/2022	2,571	
	30/09/2021	EUR	10,830.93		30/09/2021	777	
Capitalisation I (USD)	31/03/2023	USD	980.69	Capitalisation P (USD)	31/03/2023	12,025	
	30/09/2022	USD	865.18		30/09/2022	12,700	
	30/09/2021	USD	1,089.63		30/09/2021	14,486	
Capitalisation P (EUR)	31/03/2023	EUR	325.48	Capitalisation P Hedged (ii) (EUR)	31/03/2023	41,075	
	30/09/2022	EUR	320.03		30/09/2022	42,405	
	30/09/2021	EUR	344.12		30/09/2021	46,522	
Capitalisation P (USD)	31/03/2023	USD	823.65	Capitalisation R (USD)	31/03/2023	921	
	30/09/2022	USD	730.24		30/09/2022	817	
	30/09/2021	USD	928.85		30/09/2021	929	
Capitalisation P Hedged (ii) (EUR)	31/03/2023	EUR	249.14	Capitalisation R Hedged (ii) (EUR)	31/03/2023	2,520	
	30/09/2022	EUR	229.81		30/09/2022	2,520	
	30/09/2021	EUR	279.99		30/09/2021	2,943	
Capitalisation R (USD)	31/03/2023	USD	252.22	Capitalisation X (EUR)	31/03/2023	3,862	
	30/09/2022	USD	222.79		30/09/2022	4,188	
	30/09/2021	USD	281.26		30/09/2021	2,784	
Capitalisation R Hedged (ii) (EUR)	31/03/2023	EUR	244.86	Capitalisation X (USD)	31/03/2023	12,267	
	30/09/2022	EUR	225.19		30/09/2022	14,341	
	30/09/2021	EUR	272.14		30/09/2021	11,647	
Capitalisation X (EUR)	31/03/2023	EUR	1,287.86	Distribution P (USD)	31/03/2023	922	
	30/09/2022	EUR	1,269.41		30/09/2022	1,063	
	30/09/2021	EUR	1,371.69		30/09/2021	1,313	
Capitalisation X (USD)	31/03/2023	USD	738.77	Distribution P Hedged (ii) (EUR)	31/03/2023	2,289	
	30/09/2022	USD	656.59		30/09/2022	2,434	
	30/09/2021	USD	839.28		30/09/2021	2,837	
Distribution P (USD)	31/03/2023	USD	3,075.14	Distribution R (USD)	31/03/2023	238	
	30/09/2022	USD	2,754.36		30/09/2022	238	
	30/09/2021	USD	3,518.12		30/09/2021	238	
Distribution P Hedged (ii) (EUR)	31/03/2023	EUR	874.83	<b>Dividendo</b>			
	30/09/2022	EUR	816.38				
	30/09/2021	EUR	998.52				
Distribution R (USD)	31/03/2023	USD	232.49	Distribution P (USD)	14/12/2022	USD	32.34
	30/09/2022	USD	209.13	Distribution P Hedged (ii) (EUR)	14/12/2022	EUR	9.83
	30/09/2021	USD	266.90	Distribution R (USD)	14/12/2022	USD	4.36

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global Banking & Insurance Equity

(Denominado en USD)

### Estadísticas (continuación)

#### Gastos corrientes en %\*

Capitalisation I (USD)	31/03/2023	0.81%
Capitalisation P (EUR)	31/03/2023	1.80%
Capitalisation P (USD)	31/03/2023	1.80%
Capitalisation P Hedged (ii) (EUR)	31/03/2023	1.82%
Capitalisation R (USD)	31/03/2023	1.05%
Capitalisation R Hedged (ii) (EUR)	31/03/2023	1.07%
Capitalisation X (EUR)	31/03/2023	2.30%
Capitalisation X (USD)	31/03/2023	2.30%
Distribution P (USD)	31/03/2023	1.80%
Distribution P Hedged (ii) (EUR)	31/03/2023	1.82%
Distribution R (USD)	31/03/2023	1.05%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	132.56%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Banking & Insurance Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>42,131,194.10</b>
Acciones		42,131,194.10
<b>Total instrumentos financieros derivados</b>	2	<b>137,376.54</b>
Contratos a plazo sobre divisas		137,376.54
<b>Efectivo en bancos</b>		<b>481,715.86</b>
<b>Otros activos</b>	4	<b>808,342.15</b>
<b>Total activos</b>		<b>43,558,628.65</b>
<b>Pasivos corrientes</b>	4	<b>(683,325.25)</b>
<b>Total pasivo</b>		<b>(683,325.25)</b>
<b>Activos netos al final del período</b>		<b>42,875,303.40</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Banking & Insurance Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					70,500	PRUDENTIAL PLC	GBP	960,610.33	2.24
					18,700	VIRGIN MONEY UK PLC	GBP	33,746.00	0.08
								<b>2,431,985.86</b>	<b>5.67</b>
<b>Acciones</b>					<b>Japón</b>				
<b>Estados Unidos</b>					66,900	DAIWA SECURITIES GROUP INC	JPY	312,156.44	0.73
281	AFFILIATED MANAGERS GROUP INC	USD	40,020.02	0.09	143,300	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	912,946.65	2.12
8,067	AMERICAN EXPRESS CO	USD	1,330,651.65	3.10	14,600	MIZUHO FINANCIAL GROUP INC	JPY	206,016.98	0.48
1,361	AMERICAN FINANCIAL GROUP INC/OH	USD	165,361.50	0.39	30,800	NOMURA HOLDINGS INC	JPY	117,955.97	0.28
1,735	AMERIPRISE FINANCIAL INC	USD	531,777.50	1.24	8,300	ORIX CORP	JPY	135,734.84	0.32
8,925	ANNALY CAPITAL MANAGEMENT INC	USD	170,556.75	0.40	2,700	SOMPO HOLDINGS INC	JPY	106,547.45	0.25
2,873	ASSURANT INC	USD	344,961.11	0.80	2,400	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	95,538.36	0.22
59,644	BANK OF AMERICA CORP	USD	1,705,818.40	3.99	19,700	TOKIO MARINE HOLDINGS INC	JPY	377,007.29	0.88
19,200	BANK OF NEW YORK MELLON CORP/THE	USD	872,448.00	2.04				<b>2,263,903.98</b>	<b>5.28</b>
8,816	BERKSHIRE HATHAWAY INC - B	USD	2,722,116.32	6.35	<b>Australia</b>				
393	BLACKROCK INC - A	USD	262,964.16	0.61	58,090	ANZ GROUP HOLDINGS LTD	AUD	892,109.43	2.08
1,000	BLACKSTONE MORTGAGE TRUST INC - A	USD	17,850.00	0.04	3,700	BANK OF QUEENSLAND LTD	AUD	16,082.71	0.04
3,631	CBOE GLOBAL MARKETS INC	USD	487,425.44	1.14	3,000	COMMONWEALTH BANK OF AUSTRALIA	AUD	197,549.45	0.46
19,600	CITIGROUP INC	USD	919,044.00	2.15	34,300	INSURANCE AUSTRALIA GROUP LTD	AUD	107,740.67	0.25
17,000	CITIZENS FINANCIAL GROUP INC	USD	516,290.00	1.21	149,700	MEDIBANK PVT LTD	AUD	336,878.88	0.79
5,800	EQUITABLE HOLDINGS INC	USD	147,262.00	0.34	28,000	NATIONAL AUSTRALIA BANK LTD	AUD	519,833.13	1.21
903	F&G ANNUITIES & LIFE INC	USD	16,362.36	0.04	1,900	WESTPAC BANKING CORP	AUD	27,562.89	0.06
800	FIRST AMERICAN FINANCIAL CORP	USD	44,528.00	0.10				<b>2,097,757.16</b>	<b>4.89</b>
247	HANOVER INSURANCE GROUP INC/THE	USD	31,739.50	0.07	<b>Suiza</b>				
5,100	HARTFORD FINANCIAL SERVICES GROUP INC/THE	USD	355,419.00	0.83	300	JULIUS BAER GROUP LTD	CHF	20,465.22	0.05
16,214	JPMORGAN CHASE & CO	USD	2,112,846.34	4.93	80,500	UBS GROUP AG - REG	CHF	1,699,792.02	3.96
7,300	KEYCORP	USD	91,396.00	0.21				<b>1,720,257.24</b>	<b>4.01</b>
3,500	LINCOLN NATIONAL CORP	USD	78,645.00	0.18	<b>Alemania</b>				
11,175	MARSH & MCLENNAN COS INC	USD	1,861,196.25	4.34	1,447	ALLIANZ SE - REG	EUR	334,541.42	0.78
2,200	MGIC INVESTMENT CORP	USD	29,524.00	0.07	2,763	DEUTSCHE BOERSE AG	EUR	538,684.01	1.25
4,273	MOODY'S CORP	USD	1,307,623.46	3.05	1,723	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	603,704.94	1.41
13,000	MORGAN STANLEY	USD	1,141,400.00	2.66				<b>1,476,930.37</b>	<b>3.44</b>
5,000	NASDAQ INC	USD	273,350.00	0.64	<b>Hong Kong</b>				
1,900	NEW YORK COMMUNITY BANCORP INC	USD	17,176.00	0.04	105,200	AIA GROUP LTD	HKD	1,107,622.34	2.58
194	NORTHERN TRUST CORP	USD	17,097.22	0.04	26,700	BANK OF EAST ASIA LTD	HKD	33,944.93	0.08
7,445	PNC FINANCIAL SERVICES GROUP INC/THE	USD	946,259.50	2.21				<b>1,141,567.27</b>	<b>2.66</b>
225	PRIMERICA INC	USD	38,754.00	0.09	<b>Francia</b>				
13,522	PROGRESSIVE CORP/THE	USD	1,934,457.32	4.51	7,700	BNP PARIBAS SA	EUR	461,868.36	1.08
4,475	RAYMOND JAMES FINANCIAL INC	USD	417,383.25	0.97	22,400	CREDIT AGRICOLE SA	EUR	253,050.71	0.58
300	SEI INVESTMENTS CO	USD	17,265.00	0.04	17,000	SOCIETE GENERALE SA	EUR	383,891.67	0.90
10,107	US BANCORP	USD	364,357.35	0.85				<b>1,098,810.74</b>	<b>2.56</b>
1,300	WEBSTER FINANCIAL CORP	USD	51,246.00	0.12	<b>España</b>				
500	ZIONS BANCORPORATION	USD	14,965.00	0.03	25,400	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	181,332.20	0.42
			<b>21,397,537.40</b>	<b>49.91</b>	28,500	BANCO DE SABADELL SA	EUR	30,617.03	0.07
<b>Canadá</b>					150,900	BANCO SANTANDER SA	EUR	561,676.60	1.32
14,151	BANK OF MONTREAL	CAD	1,258,726.40	2.94	1,100	GRUPO CATALANA OCCIDENTE SA	EUR	34,717.51	0.08
13,754	BROOKFIELD CORP	CAD	447,473.77	1.04	29,800	UNICAJA BANCO SA	EUR	31,987.69	0.07
1,400	DEFINITY FINANCIAL CORP	CAD	36,485.76	0.09				<b>840,331.03</b>	<b>1.96</b>
4,600	IGM FINANCIAL INC	CAD	137,284.52	0.32	<b>Suecia</b>				
6,200	NATIONAL BANK OF CANADA	CAD	442,866.96	1.03	15,600	INDUSTRIVARDEN AB - A	SEK	420,782.00	0.98
25,032	TORONTO-DOMINION BANK/THE	CAD	1,497,277.42	3.49	3,700	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	40,801.67	0.10
			<b>3,820,114.83</b>	<b>8.91</b>	28,500	SVENSKA HANDELSBANKEN AB - A	SEK	246,919.10	0.58
<b>Gran Bretaña</b>									
10,400	ABRDN PLC	GBP	26,168.23	0.06					
559,900	BARCLAYS PLC	GBP	1,009,356.38	2.35					
5,707	LEGAL & GENERAL GROUP PLC	GBP	16,857.78	0.04					
118,200	NATWEST GROUP PLC	GBP	385,247.14	0.90					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Banking &amp; Insurance Equity

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
1,900	SWEDBANK AB - A	SEK	31,176.38	0.07
			<b>739,679.15</b>	<b>1.73</b>
<b>Italia</b>				
6,300	ASSICURAZIONI GENERALI SPA	EUR	125,804.39	0.29
1,300	BANCA GENERALI SPA	EUR	41,495.87	0.10
8,600	BANCO BPM SPA	EUR	33,683.21	0.08
13,100	BPER BANCA	EUR	32,350.46	0.08
79,200	INTESA SANPAOLO SPA	EUR	203,715.89	0.47
20,800	POSTE ITALIANE SPA	EUR	212,693.88	0.50
1,700	UNICREDIT SPA	EUR	32,155.66	0.07
			<b>681,899.36</b>	<b>1.59</b>
<b>Singapur</b>				
2,800	DBS GROUP HOLDINGS LTD	SGD	69,497.20	0.16
44,800	SINGAPORE EXCHANGE LTD	SGD	316,738.75	0.74
10,506	UNITED OVERSEAS BANK LTD	SGD	235,161.19	0.55
			<b>621,397.14</b>	<b>1.45</b>
<b>Países Bajos</b>				
6,600	ABN AMRO BANK NV - GDR	EUR	104,833.73	0.24
25,700	AEGON NV	EUR	110,318.89	0.27
800	ASR NEDERLAND NV	EUR	31,932.94	0.07
7,200	ING GROEP NV	EUR	85,499.27	0.20
			<b>332,584.83</b>	<b>0.78</b>
<b>Finlandia</b>				
7,000	SAMPO OYJ - A	EUR	330,671.92	0.77
			<b>330,671.92</b>	<b>0.77</b>
<b>Bermudas</b>				
156	EVEREST RE GROUP LTD	USD	55,851.12	0.13
11,600	INVERSCO LTD	USD	190,240.00	0.44
25	WHITE MOUNTAINS INSURANCE GROUP LTD	USD	34,437.25	0.08
			<b>280,528.37</b>	<b>0.65</b>
<b>Bélgica</b>				
2,200	GROUPE BRUXELLES LAMBERT NV	EUR	187,629.91	0.44
			<b>187,629.91</b>	<b>0.44</b>
<b>Noruega</b>				
8,900	GJENSIDIGE FORSIKRING ASA	NOK	145,570.08	0.34
5,000	STOREBRAND ASA	NOK	38,345.86	0.09
			<b>183,915.94</b>	<b>0.43</b>
<b>Irlanda</b>				
711	WILLIS TOWERS WATSON PLC	USD	165,222.18	0.39
			<b>165,222.18</b>	<b>0.39</b>
<b>Dinamarca</b>				
6,000	DANSKE BANK AS	DKK	120,760.44	0.28
700	TOPDANMARK AS	DKK	37,447.40	0.09
			<b>158,207.84</b>	<b>0.37</b>
<b>Israel</b>				
4,400	BANK HAPOALIM BM	ILS	36,354.55	0.08
7,000	BANK LEUMI LE-ISRAEL BM	ILS	52,490.52	0.13
			<b>88,845.07</b>	<b>0.21</b>

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Austria</b>				
2,600	RAIFFEISEN BANK INTERNATIONAL AG	EUR	39,998.74	0.09
			<b>39,998.74</b>	<b>0.09</b>
<b>Turquía</b>				
35,600	AKBANK TAS	TRY	31,417.77	0.07
			<b>31,417.77</b>	<b>0.07</b>
			<b>42,131,194.10</b>	<b>98.26</b>
<b>Total cartera de títulos</b>			<b>42,131,194.10</b>	<b>98.26</b>

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>			
7,545,009.67	EUR	8,075,763.37 USD 19/04/2023	128,339.29
668,268.22	EUR	1,057,003.35 AUD 19/04/2023	18,334.58
744,958.30	EUR	6,247,275.05 HKD 19/04/2023	13,530.78
1,283,046.19	EUR	1,870,441.67 CAD 19/04/2023	12,746.49
237,222.21	EUR	2,636,285.25 SEK 19/04/2023	3,494.36
717,932.15	EUR	103,196,576.00 JPY 19/04/2023	3,432.05
72,333.06	EUR	800,429.52 NOK 19/04/2023	2,171.17
194,655.28	EUR	278,977.55 SGD 19/04/2023	1,731.82
35,435.63	EUR	136,689.69 ILS 19/04/2023	555.54
124,718.12	GBP	141,365.87 EUR 19/04/2023	540.55
16,552.12	EUR	342,511.21 TRY 19/04/2023	462.15
171,308.97	SEK	15,050.61 EUR 19/04/2023	169.13
69,108.76	EUR	514,183.20 DKK 19/04/2023	81.11
171,753.96	NOK	15,075.97 EUR 19/04/2023	18.05
65,428.68	DKK	8,795.85 EUR 19/04/2023	(12.40)
10,507.99	SGD	7,284.11 EUR 19/04/2023	(13.26)
108,275.35	TRY	5,266.59 EUR 19/04/2023	(183.18)
47,443.91	AUD	29,892.04 EUR 19/04/2023	(710.54)
214,990.98	CAD	147,089.46 EUR 19/04/2023	(1,045.89)
126,575.25	CHF	128,983.23 EUR 19/04/2023	(1,473.91)
8,177,774.00	JPY	58,794.91 EUR 19/04/2023	(2,340.82)
632,654.46	EUR	631,326.68 CHF 19/04/2023	(4,264.33)
863,108.85	EUR	765,047.80 GBP 19/04/2023	(7,730.27)
3,402,302.89	HKD	407,988.99 EUR 19/04/2023	(9,848.45)
1,047,516.76	USD	982,314.33 EUR 19/04/2023	(20,607.48)
			<b>16,031,468.30</b>
<b>Total instrumentos financieros derivados</b>			<b>137,376.54</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Banking & Insurance Equity

(Denominado en USD)

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>42,131,194.10</b>	<b>98.26</b>
<b>Total instrumentos financieros derivados</b>	<b>137,376.54</b>	<b>0.32</b>
<b>Efectivo en bancos</b>	<b>481,715.86</b>	<b>1.12</b>
<b>Otros activos y pasivos</b>	<b>125,016.90</b>	<b>0.30</b>
<b>Total activos netos</b>	<b>42,875,303.40</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	43,555,546.42	Distribution P (EUR)	31/03/2023	EUR	200.53
	30/09/2022	EUR	44,151,187.37		30/09/2022	EUR	207.52
	30/09/2021	EUR	60,444,945.35		30/09/2021	EUR	244.86
<b>Valor liquidativo por acción**</b>				Distribution P Hedged (iii) (EUR)	31/03/2023	EUR	235.97
					30/09/2022	EUR	231.49
					30/09/2021	EUR	297.75
Capitalisation I (EUR)	31/03/2023	EUR	15,958.13	Distribution P (Q) (USD)	31/03/2023	USD	423.48
	30/09/2022	EUR	16,320.12		30/09/2022	USD	393.03
	30/09/2021	EUR	19,137.49		30/09/2021	USD	548.46
Capitalisation I Hedged (iii) (EUR)	31/03/2023	EUR	3,782.82	Distribution R (EUR)	31/03/2023	EUR	200.68
	30/09/2022	EUR	3,668.73		30/09/2022	EUR	208.08
	30/09/2021	EUR	4,689.65		30/09/2021	EUR	245.48
Capitalisation I Hedged (iii) (PLN)	31/03/2023	PLN	17,828.14	Distribution R Hedged (iii) (EUR)	31/03/2023	EUR	-
	30/09/2022	PLN	16,670.29		30/09/2022	EUR	-
	30/09/2021	PLN	20,352.04		30/09/2021	EUR	298.36
Capitalisation P (EUR)	31/03/2023	EUR	752.94	Distribution R (Q) (USD)	31/03/2023	USD	424.85
	30/09/2022	EUR	771.78		30/09/2022	USD	394.27
	30/09/2021	EUR	909.17		30/09/2021	USD	550.19
Capitalisation P (USD)	31/03/2023	USD	782.61	Distribution X (M) (USD)	31/03/2023	USD	72.77
	30/09/2022	USD	723.34		30/09/2022	USD	67.40
	30/09/2021	USD	1,008.07		30/09/2021	USD	94.16
Capitalisation P Hedged (iii) (EUR)	31/03/2023	EUR	176.81	<b>Número de acciones</b>			
	30/09/2022	EUR	171.98				
	30/09/2021	EUR	220.90				
Capitalisation R (EUR)	31/03/2023	EUR	768.49	Capitalisation I (EUR)	31/03/2023		521
	30/09/2022	EUR	786.20		30/09/2022		521
	30/09/2021	EUR	922.55		30/09/2021		520
Capitalisation R (USD)	31/03/2023	USD	798.60	Capitalisation I Hedged (iii) (EUR)	31/03/2023		95
	30/09/2022	USD	736.62		30/09/2022		123
	30/09/2021	USD	1,022.52		30/09/2021		154
Capitalisation R Hedged (iii) (EUR)	31/03/2023	EUR	180.68	Capitalisation I Hedged (iii) (PLN)	31/03/2023		2,185
	30/09/2022	EUR	175.33		30/09/2022		2,252
	30/09/2021	EUR	224.26		30/09/2021		2,285
Capitalisation X (EUR)	31/03/2023	EUR	728.72	Capitalisation P (EUR)	31/03/2023		2,615
	30/09/2022	EUR	747.89		30/09/2022		2,888
	30/09/2021	EUR	883.22		30/09/2021		3,765
Capitalisation X (USD)	31/03/2023	USD	757.20	Capitalisation P (USD)	31/03/2023		3,103
	30/09/2022	USD	700.73		30/09/2022		3,236
	30/09/2021	USD	979.00		30/09/2021		3,874
Capitalisation X Hedged (iii) (EUR)	31/03/2023	EUR	171.47	Capitalisation P Hedged (iii) (EUR)	31/03/2023		55,413
	30/09/2022	EUR	166.92		30/09/2022		56,035
	30/09/2021	EUR	215.08		30/09/2021		61,319
Distribution N Hedged (iii) (EUR)	31/03/2023	EUR	17.30	Capitalisation R (EUR)	31/03/2023		175
	30/09/2022	EUR	17.02		30/09/2022		175
	30/09/2021	EUR	21.88		30/09/2021		175

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

## Estadísticas (continuación)

			Dividendo			
<b>Número de acciones</b>			Distribution N Hedged (iii) (EUR)	14/12/2022	EUR	0.23
Capitalisation R (USD)	31/03/2023	56	Distribution P (EUR)	14/12/2022	EUR	1.97
	30/09/2022	108				
	30/09/2021	252		Distribution P Hedged (iii) (EUR)	14/12/2022	EUR
Capitalisation R Hedged (iii) (EUR)	31/03/2023	231	Distribution P (Q) (USD)	13/02/2023	USD	1.10
	30/09/2022	231				
	30/09/2021	303		Distribution P (Q) (USD)	11/11/2022	USD
Capitalisation X (EUR)	31/03/2023	670	Distribution R (EUR)	14/12/2022	EUR	2.78
	30/09/2022	690				
	30/09/2021	864		Distribution R (Q) (USD)	13/02/2023	USD
Capitalisation X (USD)	31/03/2023	1,653	Distribution R (Q) (USD)	11/11/2022	USD	1.01
	30/09/2022	1,808				
	30/09/2021	2,102		Distribution X (M) (USD)	02/03/2023	USD
Capitalisation X Hedged (iii) (EUR)	31/03/2023	1,464	Distribution X (M) (USD)	02/02/2023	USD	0.02
	30/09/2022	1,527				
	30/09/2021	3,629		Distribution X (M) (USD)	03/01/2023	USD
Distribution N Hedged (iii) (EUR)	31/03/2023	2,210				
	30/09/2022	2,181				
	30/09/2021	2,180				
Distribution P (EUR)	31/03/2023	6,010				
	30/09/2022	6,079				
	30/09/2021	6,688				
Distribution P Hedged (iii) (EUR)	31/03/2023	31,374				
	30/09/2022	33,040				
	30/09/2021	37,197				
Distribution P (Q) (USD)	31/03/2023	3,595				
	30/09/2022	3,717				
	30/09/2021	4,373				
Distribution R (EUR)	31/03/2023	675				
	30/09/2022	675				
	30/09/2021	947				
Distribution R Hedged (iii) (EUR)	31/03/2023	-				
	30/09/2022	-				
	30/09/2021	224				
Distribution R (Q) (USD)	31/03/2023	100				
	30/09/2022	100				
	30/09/2021	260				
Distribution X (M) (USD)	31/03/2023	3,443				
	30/09/2022	3,507				
	30/09/2021	3,695				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

### Estadísticas (continuación)

#### Gastos corrientes en %\*

Capitalisation I (EUR)	31/03/2023	0.49%
Capitalisation I Hedged (iii) (EUR)	31/03/2023	0.51%
Capitalisation I Hedged (iii) (PLN)	31/03/2023	0.51%
Capitalisation P (EUR)	31/03/2023	0.95%
Capitalisation P (USD)	31/03/2023	0.95%
Capitalisation P Hedged (iii) (EUR)	31/03/2023	0.97%
Capitalisation R (EUR)	31/03/2023	0.56%
Capitalisation R (USD)	31/03/2023	0.55%
Capitalisation R Hedged (iii) (EUR)	31/03/2023	0.58%
Capitalisation X (EUR)	31/03/2023	1.20%
Capitalisation X (USD)	31/03/2023	1.20%
Capitalisation X Hedged (iii) (EUR)	31/03/2023	1.21%
Distribution N Hedged (iii) (EUR)	31/03/2023	0.57%
Distribution P (EUR)	31/03/2023	0.95%
Distribution P Hedged (iii) (EUR)	31/03/2023	0.97%
Distribution P (Q) (USD)	31/03/2023	0.95%
Distribution R (EUR)	31/03/2023	0.55%
Distribution R (Q) (USD)	31/03/2023	0.55%
Distribution X (M) (USD)	31/03/2023	1.20%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	105.45%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>38,178,180.93</b>
Obligaciones y otros instrumentos de deuda		38,178,180.93
<b>Total instrumentos financieros derivados</b>	2	<b>771,722.51</b>
Swaps de tipos de interés		628,574.23
Swaps de rendimiento total		143,148.28
<b>Efectivo en bancos</b>		<b>2,125,795.04</b>
<b>Cuenta de depósito de garantía</b>		<b>3,239,177.90</b>
<b>Otros activos</b>	4, 12	<b>3,889,644.34</b>
<b>Total activos</b>		<b>48,204,520.72</b>
<b>Pasivos corrientes</b>	4, 12	<b>(3,337,583.50)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(1,311,390.80)</b>
Swaps de incumplimiento de crédito		(203,259.12)
Contratos a plazo sobre divisas		(315,248.83)
Futuros		(792,882.85)
<b>Total pasivo</b>		<b>(4,648,974.30)</b>
<b>Activos netos al final del período</b>		<b>43,555,546.42</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					122,000	WALGREENS BOOTS ALLIANCE INC 4.100% 15/04/2050	USD	83,977.07	0.19
					75,000	WORKDAY INC 3.500% 01/04/2027	USD	66,086.33	0.15
					90,000	XCEL ENERGY INC 4.600% 01/06/2032	USD	80,587.30	0.19
								<b>7,457,936.13</b>	<b>17.12</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Japón</b>				
<b>Alemania</b>					139,200,000	JAPAN GOVERNMENT TEN YEAR BOND 0.100% 20/03/2026	JPY	967,297.08	2.22
1,340,000	BUNDES OBLIGATION ZCP 10/04/2026	EUR	1,244,845.57	2.86	178,200,000	JAPAN GOVERNMENT TEN YEAR BOND 0.600% 20/12/2023	JPY	1,238,759.93	2.84
3,070,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/02/2031	EUR	2,579,408.20	5.92	112,550,000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.400% 20/12/2045	JPY	821,634.35	1.89
3,113,430	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2026	EUR	2,873,046.12	6.60	245,450,000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.600% 20/12/2036	JPY	1,677,497.66	3.85
1,300,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2030	EUR	1,106,730.64	2.54				<b>4,705,189.02</b>	<b>10.80</b>
1,500,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2031	EUR	1,248,278.04	2.87	<b>Italia</b>				
2,000,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.750% 15/02/2024	EUR	1,981,381.96	4.55	300,000	ENI SPA 4.250% 09/05/2029	USD	260,570.79	0.60
10,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.500% 04/07/2044	EUR	10,181.39	0.02	500,000	ITALY BUONI POLIENNALI DEL TESORO 1.850% 15/05/2024	EUR	492,770.04	1.13
80,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.750% 04/07/2040	EUR	105,887.79	0.24	1,400,000	ITALY BUONI POLIENNALI DEL TESORO 2.450% 01/10/2023	EUR	1,395,471.56	3.21
			<b>11,149,759.71</b>	<b>25.60</b>	807,000	ITALY BUONI POLIENNALI DEL TESORO 4.500% 01/03/2026	EUR	832,430.89	1.91
<b>Estados Unidos</b>					470,000	ITALY BUONI POLIENNALI DEL TESORO 4.750% 01/09/2044	EUR	493,528.43	1.13
150,000	ABBVIE INC 4.050% 21/11/2039	USD	123,218.62	0.28	150,000	ITALY BUONI POLIENNALI DEL TESORO 5.000% 01/09/2040	EUR	161,848.66	0.37
150,000	AMERICAN EXPRESS CO 26/05/2033 FRN	USD	135,701.85	0.31				<b>3,636,620.37</b>	<b>8.35</b>
100,000	AMERICAN TOWER CORP 2.300% 15/09/2031	USD	73,793.98	0.17	<b>Francia</b>				
150,000	AMGEN INC 3.000% 15/01/2052	USD	94,783.11	0.22	2,650,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2072	EUR	1,049,729.40	2.40
100,000	AT&T INC 4.850% 01/03/2039	USD	86,333.12	0.20	156,000	FRANCE GOVERNMENT BOND OAT 2.000% 25/05/2048	EUR	124,135.38	0.29
200,000	BANK OF AMERICA CORP 22/07/2027 FRN	USD	164,783.95	0.38	2,200,000	FRANCE GOVERNMENT BOND OAT 4.250% 25/10/2023	EUR	2,214,853.32	5.09
250,000	BANK OF AMERICA CORP 24/10/2026 FRN	USD	206,746.41	0.47	140,000	FRANCE GOVERNMENT BOND OAT 4.750% 25/04/2035	EUR	164,613.38	0.38
200,000	BAXTER INTERNATIONAL INC 2.539% 01/02/2032	USD	149,975.33	0.34				<b>3,553,331.48</b>	<b>8.16</b>
250,000	BOARDWALK PIPELINES LP 4.450% 15/07/2027	USD	224,725.66	0.52	<b>China</b>				
100,000	BRIXMOR OPERATING PARTNERSHIP LP 4.050% 01/07/2030	USD	82,444.62	0.19	10,000,000	CHINA DEVELOPMENT BANK 3.090% 18/06/2030	CNY	1,345,673.62	3.09
200,000	CHEVRON CORP 1.995% 11/05/2027	USD	169,018.20	0.39	3,700,000	CHINA GOVERNMENT BOND 2.940% 17/10/2024	CNY	500,219.84	1.15
100,000	CITIZENS FINANCIAL GROUP INC 3.250% 30/04/2030	USD	76,282.45	0.18	2,600,000	CHINA GOVERNMENT BOND 3.120% 05/12/2026	CNY	355,129.19	0.82
250,000	COMCAST CORP 3.300% 01/04/2027	USD	221,214.20	0.51	3,100,000	CHINA GOVERNMENT BOND 3.130% 21/11/2029	CNY	424,161.52	0.97
100,000	DELL INTERNATIONAL LLC / EMC CORP 5.300% 01/10/2029	USD	92,622.70	0.21	2,400,000	CHINA GOVERNMENT BOND 3.390% 16/03/2050	CNY	328,184.20	0.75
100,000	DIAMONDBACK ENERGY INC 3.125% 24/03/2031	USD	79,711.62	0.18				<b>2,953,368.37</b>	<b>6.78</b>
200,000	EQUINIX INC 3.200% 18/11/2029	USD	164,383.70	0.38	<b>Gran Bretaña</b>				
250,000	FULTON FINANCIAL CORP 15/03/2030 FRN	USD	213,146.35	0.49	200,000	STANDARD CHARTERED PLC 21/05/2025 FRN	USD	180,056.76	0.41
100,000	GENERAL MOTORS CO 5.950% 01/04/2049	USD	86,296.66	0.20	50,000	UNITED KINGDOM GILT 2.250% 07/09/2023	GBP	56,437.19	0.13
150,000	HCA INC 3.500% 01/09/2030	USD	122,993.24	0.28	650,000	UNITED KINGDOM GILT 3.250% 22/01/2044	GBP	673,021.43	1.54
40,000	INTEL CORP 5.700% 10/02/2053	USD	37,508.84	0.09	530,000	UNITED KINGDOM GILT 4.250% 07/06/2032	GBP	643,213.55	1.48
150,000	INTERNATIONAL BUSINESS MACHINES CORP 4.150% 27/07/2027	USD	136,582.44	0.31				<b>1,552,728.93</b>	<b>3.56</b>
160,000	KENVUE INC 5.050% 22/03/2053	USD	152,413.55	0.35	<b>España</b>				
187,000	KEURIG DR PEPPER INC 3.950% 15/04/2029	USD	165,027.36	0.38	751,000	SPAIN GOVERNMENT BOND 1.600% 30/04/2025	EUR	732,352.52	1.69
100,000	LOWE'S COS INC 5.625% 15/04/2053	USD	92,512.55	0.21	130,000	SPAIN GOVERNMENT BOND 5.150% 31/10/2044	EUR	157,501.39	0.36
150,000	MARSH & MCLENNAN COS INC 2.375% 15/12/2031	USD	114,175.99	0.26	214,000	SPAIN GOVERNMENT BOND 5.750% 30/07/2032	EUR	257,850.43	0.59
50,000	MERCK & CO INC 1.700% 10/06/2027	USD	41,829.87	0.10				<b>1,147,704.34</b>	<b>2.64</b>
100,000	MERCK & CO INC 2.150% 10/12/2031	USD	77,756.65	0.18	<b>Canadá</b>				
200,000	MORGAN STANLEY 13/02/2032 FRN	USD	144,539.38	0.33	270,000	CANADIAN GOVERNMENT BOND 4.000% 01/06/2041	CAD	206,493.92	0.47
100,000	MORGAN STANLEY 19/01/2038 FRN	USD	91,324.51	0.21	570,000	CANADIAN GOVERNMENT BOND 5.750% 01/06/2033	CAD	483,030.60	1.11
150,000	ORACLE CORP 3.950% 25/03/2051	USD	103,719.72	0.24	200,000	TORONTO-DOMINION BANK/THE 4.456% 08/06/2032	USD	178,342.57	0.41
50,000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.900% 15/02/2045	USD	36,871.35	0.08				<b>867,867.09</b>	<b>1.99</b>
75,000	PRUDENTIAL FINANCIAL INC 3.935% 07/12/2049	USD	54,718.23	0.13					
150,000	SAMMONS FINANCIAL GROUP INC 4.450% 12/05/2027	USD	130,320.63	0.30					
100,000	T-MOBILE USA INC 4.750% 01/02/2028	USD	91,014.23	0.21					
600,000	UNITED STATES TREASURY NOTE 2.625% 31/12/2025	USD	534,395.28	1.22					
2,740,000	UNITED STATES TREASURY NOTE 0.250% 30/09/2025	USD	2,308,001.41	5.29					
400,000	UNITED STATES TREASURY NOTE 2.250% 15/11/2027	USD	346,397.67	0.80					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Austria</b>				
728,000	AUSTRIA GOVERNMENT BOND 1.750% 20/10/2023	EUR	723,640.86	1.67
100,000	AUSTRIA GOVERNMENT BOND 2.400% 23/05/2034	EUR	94,599.71	0.22
			<b>818,240.57</b>	<b>1.89</b>
<b>Bélgica</b>				
50,000	BELGIUM GOVERNMENT BOND 2.150% 22/06/2066	EUR	37,846.56	0.09
120,000	BELGIUM GOVERNMENT BOND 5.000% 28/03/2035	EUR	142,630.77	0.32
			<b>180,477.33</b>	<b>0.41</b>
<b>Irlanda</b>				
150,000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.300% 30/01/2032	USD	114,024.85	0.26
			<b>114,024.85</b>	<b>0.26</b>
<b>Australia</b>				
53,000	SANTOS FINANCE LTD 3.649% 29/04/2031	USD	40,932.74	0.09
			<b>40,932.74</b>	<b>0.09</b>
			<b>38,178,180.93</b>	<b>87.65</b>

**Total cartera de títulos 38,178,180.93 87.65**

Instrumentos financieros derivados a 31/03/2023

Denomina- ción	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
<b>Swaps de incumplimiento de crédito</b>						
CDX ITRAXX EUROPE CROSSOVER SERIES 39 VERSION 1	Venta	5.000	20/06/2028	EUR	1,100,000.00	28,636.70
CDX ITRAXX EUROPE CROSSOVER SERIES 39 VERSION 1	Venta	5.000	20/06/2028	EUR	890,000.00	23,169.69
CDX ITRAXX EUROPE SUBORDINATED FINANCIAL SERIES 39 VERSION 1	Venta	1.000	20/06/2028	EUR	360,000.00	(14,070.05)
EUROPE SERIES 39 VERSION 1	Compra	1.000	20/06/2028	EUR	2,360,000.00	(17,428.72)
CDX NORTH AMERICA HIGH YIELD SERIES 40 VERSION 1	Compra	5.000	20/06/2028	USD	2,130,000.00	(30,686.51)
CDX NORTH AMERICA INVESTMENT GRADE SERIES 40 VERSION 1	Compra	1.000	20/06/2028	USD	18,450,000.00	(192,880.23)
						<b>(203,259.12)</b>

Por cobrar (%)	Por pagar (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
<b>Swaps de tipos de interés</b>					
3.610	Floating	21/06/2033	USD	21,300,000.00	689,340.30
3.111	Floating	21/06/2033	EUR	36,610,000.00	407,780.12
2.904	Floating	21/06/2043	EUR	9,770,000.00	93,054.37
3.835	Floating	21/06/2028	USD	990,000.00	20,251.27

Por cobrar (%)	Por pagar (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
3.177	Floating	21/06/2029	EUR	930,000.00	8,134.54
3.623	Floating	21/06/2025	EUR	710,000.00	2,715.25
Floating	2.564	21/06/2053	EUR	3,380,000.00	(31,615.03)
Floating	2.17	21/06/2073	EUR	5,610,000.00	(42,821.13)
Floating	3.180	21/06/2032	EUR	4,040,000.00	(63,998.33)
Floating	3.230	21/06/2028	EUR	15,190,000.00	(120,942.32)
Floating	3.230	21/06/2053	USD	6,830,000.00	(333,324.81)
				<b>628,574.23</b>	
Cantidad	Denomina- ción	Fecha de venci- miento	Divisa	Nocional	Pérdidas o ganancias no realizadas en EUR
<b>Swaps de rendimiento total</b>					
2,802	TRS BLOOMBERG US MORTGAGE BACKED SECURITIES (MBS) INDEX	08/06/2023	USD	5,680,000.00	138,545.39
1,016	TRS BLOOMBERG US MORTGAGE BACKED SECURITIES (MBS) INDEX	08/06/2023	USD	355,000.00	4,602.89
					<b>143,148.28</b>

Por cobrar	Por pagar	Fecha de venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR	
<b>Contratos a plazo sobre divisas</b>					
8,245,522.74	EUR	8,825,557.90	USD 19/04/2023	8,245,522.74	128,992.46
21,081,381.44	PLN	4,802,985.28	USD 19/04/2023	4,483,043.70	79,184.12
8,789,860,000.00	COP	1,804,151.05	USD 14/06/2023	1,759,056.06	50,280.09
1,627,579.35	EUR	6,190,000.00	ILS 14/06/2023	1,627,579.35	47,327.85
5,020,000.00	GBP	5,656,683.58	EUR 14/06/2023	5,656,683.58	41,173.37
3,205,246.08	EUR	3,460,000.00	USD 14/06/2023	3,205,246.08	33,680.90
2,472,105.53	EUR	3,970,000.00	AUD 14/06/2023	2,472,105.53	28,362.41
5,045,879.39	EUR	722,240,000.00	JPY 14/06/2023	5,045,879.39	18,281.34
2,213,825.48	EUR	3,830,000.00	NZD 14/06/2023	2,213,825.48	17,340.43
2,727,026.42	EUR	30,870,000.00	NOK 14/06/2023	2,727,026.42	16,162.33
2,370,000.00	SGD	1,769,500.53	USD 14/06/2023	1,642,213.43	15,752.18
662,420,000.00	HUF	1,680,962.96	EUR 14/06/2023	1,680,962.96	14,110.44
61,410,000.00	THB	1,796,584.30	USD 14/06/2023	1,662,820.67	11,544.45
6,450,000.00	CNY	935,514.75	USD 14/06/2023	871,827.69	8,616.91
1,594,623.67	EUR	11,827,636.35	CNY 20/04/2023	1,594,623.67	8,282.03
4,117,404.00	PLN	6,485,586.10	CNY 20/04/2023	880,706.03	8,210.57
262,222.53	EUR	414,674.25	AUD 19/04/2023	262,222.53	6,668.64
3,371,800,000.00	IDR	218,709.60	USD 14/06/2023	206,099.85	6,113.52
6,290,000.00	ILS	1,745,217.65	USD 14/06/2023	1,619,605.19	6,048.96
48,030,000.00	SEK	4,255,911.13	EUR 14/06/2023	4,255,911.13	5,971.67
4,579,100,605.00	KRW	3,520,755.67	USD 14/06/2023	3,285,495.47	5,764.68
5,688,298.25	PLN	174,347,622.00	JPY 19/04/2023	1,209,732.84	5,625.93

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

**Instrumentos financieros derivados a 31/03/2023  
(continuación)**

Por cobrar	Por pagar	Fecha de Compromisos vencimiento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR	Por cobrar	Por pagar	Fecha de Compromisos vencimiento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
4,236,841.20 EUR	6,240,000.00 CAD	14/06/2023	4,236,841.20	5,443.42	15,531.22 SEK	1,381.19 EUR	19/04/2023	1,381.19	(2.57)
16,152,788.34 PLN	3,440,024.53 EUR	19/04/2023	3,440,024.53	5,095.93	1,506.98 ILS	387.80 EUR	19/04/2023	387.80	(2.76)
494,605.85 EUR	721,042.93 CAD	19/04/2023	494,605.85	4,519.53	833.37 AUD	520.37 EUR	19/04/2023	520.37	(6.78)
670,120.54 PLN	225,885.24 AUD	19/04/2023	142,514.91	3,717.84	12,160.77 NOK	5,060.14 PLN	19/04/2023	1,076.61	(10.63)
1,269,526.31 PLN	394,141.41 CAD	19/04/2023	269,981.22	2,874.47	137,810.62 PLN	579,000.66 MXN	19/04/2023	29,307.26	(10.63)
205,146.73 EUR	286,800,955.00 KRW	20/04/2023	205,146.73	2,673.31	3,028.98 SGD	2,108.07 EUR	19/04/2023	2,108.07	(11.91)
527,452.84 PLN	155,622,085.00 KRW	20/04/2023	111,821.68	2,618.52	2,048.01 CAD	1,407.26 EUR	19/04/2023	1,407.26	(15.25)
2,170,091.39 EUR	313,175,219.00 JPY	19/04/2023	2,170,091.39	929.14	5,049.12 ILS	6,124.56 PLN	19/04/2023	1,298.80	(16.20)
66,932.30 EUR	743,789.02 SEK	19/04/2023	66,932.30	910.27	669,731.00 JPY	4,657.42 EUR	19/04/2023	4,657.42	(18.63)
1,450,000.00 CZK	60,642.97 EUR	14/06/2023	60,642.97	638.16	22,201.79 DKK	14,079.72 PLN	19/04/2023	2,982.83	(22.16)
169,596.85 PLN	401,889.15 SEK	19/04/2023	36,068.55	498.71	64,078.29 PLN	321,931.21 CZK	19/04/2023	13,627.48	(23.25)
21,370,000.00 CLP	26,308.34 USD	14/06/2023	25,244.78	460.47	24,257.61 EUR	571,042.00 CZK	19/04/2023	24,257.61	(25.88)
16,637.44 EUR	184,108.08 NOK	19/04/2023	16,637.44	459.28	28,186.62 MYR	27,741.82 PLN	20/04/2023	5,891.57	(27.03)
29,262.56 EUR	50,108.41 NZD	19/04/2023	29,262.56	429.64	4,483.92 NZD	12,266.05 PLN	19/04/2023	2,613.71	(36.04)
250,000.00 PLN	52,562.90 EUR	14/06/2023	52,562.90	391.99	6,338.47 SGD	20,820.55 PLN	19/04/2023	4,414.74	(54.23)
39,015.07 EUR	55,918.05 SGD	19/04/2023	39,015.07	317.78	216,798.16 PLN	752,707,368.00 IDR	20/04/2023	46,372.65	(57.13)
21,534.25 EUR	83,066.40 ILS	19/04/2023	21,534.25	310.50	63,882.11 SEK	26,870.47 PLN	19/04/2023	5,674.64	(60.56)
75,373.04 PLN	27,485.27 NZD	19/04/2023	16,031.10	260.49	5,352,926.00 KRW	3,847.46 EUR	20/04/2023	3,847.46	(68.45)
36,954.43 PLN	87,179.03 NOK	19/04/2023	7,860.22	221.06	194,220.02 THB	24,856.18 PLN	19/04/2023	5,253.23	(69.41)
55,931.09 EUR	2,068,243.18 THB	19/04/2023	55,931.09	215.73	22,727.27 PLN	4,243,817.00 CLP	20/04/2023	4,863.54	(81.60)
101,292.10 PLN	30,920.59 SGD	19/04/2023	21,545.74	205.77	8,105.28 CHF	38,764.01 PLN	19/04/2023	8,210.65	(95.05)
145,634.68 PLN	1,146,429.16 THB	19/04/2023	30,973.72	178.37	340,000.00 AUD	209,396.10 EUR	14/06/2023	209,396.10	(108.28)
14,070.46 GBP	15,836.05 EUR	19/04/2023	15,836.05	168.66	83,477.41 EUR	1,359,609,813.00 IDR	20/04/2023	83,477.41	(137.66)
50,105.48 PLN	41,226.88 ILS	19/04/2023	10,649.64	153.05	65,216.17 EUR	312,895.29 MYR	20/04/2023	65,216.17	(158.02)
9,492.25 EUR	38,530.49 PEN	20/04/2023	9,492.25	82.58	8,239.27 EUR	7,236,052.00 CLP	20/04/2023	8,239.27	(163.98)
52,163.84 GBP	277,955.85 PLN	19/04/2023	59,018.36	51.39	232,285.82 PLN	49,316.77 CHF	19/04/2023	49,396.61	(184.13)
2,979.87 EUR	24,985.38 HKD	19/04/2023	2,979.87	50.25	33,241.51 PLN	37,294,906.72 COP	20/04/2023	7,113.53	(248.63)
131,285,965.00 IDR	37,633.71 PLN	20/04/2023	8,020.95	48.32	25,899,171.00 KRW	87,738.63 PLN	20/04/2023	18,606.19	(426.84)
12,588.39 EUR	62,123.67 RON	19/04/2023	12,588.39	47.78	35,705.60 AUD	105,529.65 PLN	19/04/2023	22,461.92	(503.20)
88,418.01 PLN	140,172.64 DKK	19/04/2023	18,805.17	38.54	13,786.97 EUR	72,746,583.19 COP	20/04/2023	13,786.97	(525.66)
18,708.93 PLN	16,180.29 PEN	20/04/2023	4,003.63	38.37	323,908.02 CNY	43,996.58 EUR	20/04/2023	43,996.58	(553.52)
35,468.35 EUR	263,891.67 DKK	19/04/2023	35,468.35	38.30	61,673.52 CAD	199,284.89 PLN	19/04/2023	42,360.16	(585.21)
10,809.60 EUR	4,121,859.43 HUF	19/04/2023	10,809.60	35.96	91,525.63 EUR	91,386.82 CHF	19/04/2023	91,525.63	(621.03)
16,700,081.00 IDR	997.82 EUR	20/04/2023	997.82	29.22	1,282,797.64 USD	1,666,430,000.00 KRW	14/06/2023	1,203,600.71	(703.34)
28,218.07 PLN	29,697.35 RON	19/04/2023	5,996.77	23.58	130,000.00 SGD	90,861.44 EUR	14/06/2023	90,861.44	(1,027.47)
25,167.20 PLN	2,046,141.16 HUF	19/04/2023	5,348.41	19.57	1,814,918.10 USD	55,013,410.00 TWD	14/06/2023	1,721,009.18	(1,258.49)
4,933.39 PLN	8,819.73 HKD	19/04/2023	1,048.42	18.07	29,313,418.00 JPY	959,785.36 PLN	19/04/2023	204,119.06	(1,671.13)
169,481.19 PLN	172,904.34 MYR	20/04/2023	36,251.22	17.72	817,229.05 EUR	9,230,000.00 SEK	14/06/2023	817,229.05	(1,783.61)
88,018.92 MXN	20,906.24 PLN	19/04/2023	4,457.84	10.91	814,838.48 EUR	720,000.00 GBP	14/06/2023	814,838.48	(2,384.03)
51,232.94 CZK	10,181.11 PLN	19/04/2023	2,171.53	7.21	3,000,000.00 NZD	1,722,930.25 EUR	14/06/2023	1,722,930.25	(2,445.87)
2,786.55 CHF	2,803.64 EUR	19/04/2023	2,803.64	6.08	1,126,795.50 CNY	721,667.46 PLN	20/04/2023	153,010.80	(2,773.46)
54,468.09 EUR	1,072,452.01 MXN	19/04/2023	54,468.09	5.86	121,953.49 USD	115,315.95 EUR	19/04/2023	115,315.95	(3,159.95)
5,917,659.17 COP	5,446.83 PLN	20/04/2023	1,157.52	2.70	1,783,716.22 PLN	337,761.58 GBP	19/04/2023	379,329.43	(3,756.33)
1,892.13 MYR	392.69 EUR	20/04/2023	392.69	2.64	1,715,682.03 EUR	8,066,484.29 PLN	19/04/2023	1,715,682.03	(4,764.59)
728.51 USD	60,000.00 INR	14/06/2023	683.53	1.44	8,719,694.49 EUR	8,630,000.00 CHF	14/06/2023	8,719,694.49	(7,712.10)

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Bond Opportunities (Former NN)

(Denominado en EUR)

**Instrumentos financieros derivados a 31/03/2023  
(continuación)**

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
716,044.68 EUR	637,186.97 GBP	19/04/2023	716,044.68	(8,735.61)
108,290,000.00 TWD	3,589,374.73 USD	14/06/2023	3,315,149.31	(12,956.20)
800,855.35 USD	3,526,361.46 PLN	19/04/2023	750,840.57	(15,597.87)
1,643,159.83 USD	56,450,000.00 THB	14/06/2023	1,541,714.98	(18,235.56)
1,782,816.29 USD	1,441,300,000.00 CLP	14/06/2023	1,666,417.06	(23,311.17)
620,550,000.00 JPY	4,349,029.22 EUR	14/06/2023	4,349,029.22	(29,307.29)
35,390,000.00 MXN	1,815,700.78 EUR	14/06/2023	1,815,700.78	(44,206.79)
1,691,394.11 USD	32,240,000.00 MXN	14/06/2023	1,580,963.79	(63,421.52)
3,575,244.31 USD	17,268,430,000.00 COP	14/06/2023	3,341,818.30	(70,514.45)
6,400,000.00 CHF	6,545,580.46 EUR	14/06/2023	6,545,580.46	(73,343.83)
3,477,968.83 USD	1,303,790,000.00 HUF	14/06/2023	3,250,893.89	(148,245.66)
13,830,000.00 USD	13,043,858.39 EUR	14/06/2023	13,043,858.39	(366,764.06)
			<b>128,864,273.46</b>	<b>(315,248.83)</b>

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
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**Futuros sobre tipos de interés**

41	AUSTRALIA 10Y BOND FUTURE 15/06/2023	AUD	3,105,923.28	36,055.18
(32)	CANADA 10Y BOND FUTURE 21/06/2023	CAD	2,745,691.76	(86,764.34)
(29)	EURO-BOBL FUTURE 08/06/2023	EUR	3,418,520.00	(74,820.00)
(51)	EURO-BTP FUTURE 08/06/2023	EUR	5,882,850.00	(179,883.28)
(21)	EURO-BUND FUTURE 08/06/2023	EUR	2,852,640.00	11,342.64
(35)	EURO-OAT FUTURE 08/06/2023	EUR	4,558,050.00	(150,152.19)
(14)	JAPAN 10Y BOND (OSE) 13/06/2023	JPY	14,341,235.28	(74,552.74)
4	KOREA 10YR BOND FUTURE 20/06/2023	KRW	321,975.13	(1,056.21)
30	KOREA 3YR BOND FUTURE 20/06/2023	KRW	2,224,555.45	4,124.04
(4)	LONG GILT FUTURE 28/06/2023	GBP	470,475.76	1,125.65
9	US LONG BOND (CBT) 21/06/2023	USD	1,086,480.05	12,600.58
116	US ULTRA BOND (CBT) 21/06/2023	USD	15,067,881.63	683,539.89
20	US 10YR NOTE (CBT) 21/06/2023	USD	2,115,548.35	18,016.43
(420)	US 10YR ULTRA FUTURE 21/06/2023	USD	46,830,560.54	(1,531,614.72)
268	US 5YR NOTE (CBT) 30/06/2023	USD	27,012,834.35	539,156.22
			<b>132,035,221.58</b>	<b>(792,882.85)</b>

**Total instrumentos financieros derivados (539,668.29)**

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>38,178,180.93</b>	<b>87.65</b>
<b>Total instrumentos financieros derivados</b>	<b>(539,668.29)</b>	<b>(1.24)</b>
<b>Efectivo en bancos</b>	<b>2,125,795.04</b>	<b>4.88</b>
<b>Otros activos y pasivos</b>	<b>3,791,238.74</b>	<b>8.71</b>
<b>Total activos netos</b>	<b>43,555,546.42</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Climate &amp; Environment Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	218,500,437.91	Distribution N (EUR)	31/03/2023	EUR	59.51
	30/09/2022	EUR	211,897,837.24		30/09/2022	EUR	54.71
	30/09/2021	EUR	218,692,695.21		30/09/2021	EUR	64.36
<b>Valor liquidativo por acción**</b>				Distribution P (EUR)	31/03/2023	EUR	340.87
					30/09/2022	EUR	314.74
					30/09/2021	EUR	373.58
Capitalisation I (EUR)	31/03/2023	EUR	8,939.99	Distribution P (USD)	31/03/2023	USD	5,431.81
	30/09/2022	EUR	8,139.24		30/09/2022	USD	4,513.27
	30/09/2021	EUR	9,565.91		30/09/2021	USD	6,337.56
Capitalisation I (USD)	31/03/2023	USD	1,708.55	Distribution P Hedged (ii) (EUR)	31/03/2023	EUR	1,805.73
	30/09/2022	USD	1,399.84		30/09/2022	EUR	1,582.11
	30/09/2021	USD	1,946.28		30/09/2021	EUR	2,062.52
Capitalisation P (EUR)	31/03/2023	EUR	342.38	Distribution R (EUR)	31/03/2023	EUR	349.52
	30/09/2022	EUR	313.33		30/09/2022	EUR	321.46
	30/09/2021	EUR	371.92		30/09/2021	EUR	378.70
Capitalisation P (USD)	31/03/2023	USD	1,430.78	Distribution R (USD)	31/03/2023	USD	285.37
	30/09/2022	USD	1,180.86		30/09/2022	USD	236.24
	30/09/2021	USD	1,658.17		30/09/2021	USD	329.24
Capitalisation P Hedged (ii) (EUR)	31/03/2023	EUR	584.94	<b>Número de acciones</b>			
	30/09/2022	EUR	508.26				
	30/09/2021	EUR	662.97				
Capitalisation R (EUR)	31/03/2023	EUR	353.17	Capitalisation I (EUR)	31/03/2023		1,330
	30/09/2022	EUR	321.47		30/09/2022		1,042
	30/09/2021	EUR	378.72		30/09/2021		647
Capitalisation R (USD)	31/03/2023	USD	299.72	Capitalisation I (USD)	31/03/2023		71
	30/09/2022	USD	246.41		30/09/2022		107
	30/09/2021	USD	343.43		30/09/2021		224
Capitalisation R Hedged (ii) (EUR)	31/03/2023	EUR	304.14	Capitalisation P (EUR)	31/03/2023		54,411
	30/09/2022	EUR	263.86		30/09/2022		56,800
	30/09/2021	EUR	341.00		30/09/2021		66,233
Capitalisation X (EUR)	31/03/2023	EUR	1,939.59	Capitalisation P (USD)	31/03/2023		9,279
	30/09/2022	EUR	1,778.66		30/09/2022		9,430
	30/09/2021	EUR	2,121.64		30/09/2021		13,051
Capitalisation X (HUF)	31/03/2023	HUF	98,035.82	Capitalisation P Hedged (ii) (EUR)	31/03/2023		6,337
	30/09/2022	HUF	100,051.88		30/09/2022		6,332
	30/09/2021	HUF	101,340.90		30/09/2021		6,674
Capitalisation X (USD)	31/03/2023	USD	1,281.94	Capitalisation R (EUR)	31/03/2023		1,515
	30/09/2022	USD	1,060.72		30/09/2022		1,508
	30/09/2021	USD	1,496.80		30/09/2021		1,675
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	9,484.53	Capitalisation R (USD)	31/03/2023		4,603
	30/09/2022	CZK	8,508.87		30/09/2022		4,539
	30/09/2021	CZK	9,713.63		30/09/2021		3,093
Capitalisation Y (USD)	31/03/2023	USD	309.31	Capitalisation R Hedged (ii) (EUR)	31/03/2023		5,605
	30/09/2022	USD	257.18		30/09/2022		5,264
	30/09/2021	USD	366.60		30/09/2021		3,237

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Climate & Environment Equity

(Denominado en EUR)

## Estadísticas (continuación)

### Número de acciones

Capitalisation X (EUR)	31/03/2023	5,491	Distribution R (EUR)	14/12/2022 EUR	3.21
	30/09/2022	5,671	Distribution R (USD)	14/12/2022 USD	2.36
	30/09/2021	5,534			
Capitalisation X (HUF)	31/03/2023	2,603			
	30/09/2022	3,957	<b>Gastos corrientes en %*</b>		
	30/09/2021	2,280			
Capitalisation X (USD)	31/03/2023	33,623	Capitalisation I (EUR)	31/03/2023	0.81%
	30/09/2022	35,268	Capitalisation I (USD)	31/03/2023	0.81%
	30/09/2021	25,411	Capitalisation P (EUR)	31/03/2023	1.80%
Capitalisation X Hedged (i) (CZK)	31/03/2023	86,810	Capitalisation P (USD)	31/03/2023	1.80%
	30/09/2022	87,172	Capitalisation P Hedged (ii) (EUR)	31/03/2023	1.82%
	30/09/2021	56,300	Capitalisation R (EUR)	31/03/2023	1.05%
Capitalisation Y (USD)	31/03/2023	115,392	Capitalisation R (USD)	31/03/2023	1.05%
	30/09/2022	159,305	Capitalisation R Hedged (ii) (EUR)	31/03/2023	1.06%
	30/09/2021	110,689	Capitalisation X (EUR)	31/03/2023	2.30%
Distribution N (EUR)	31/03/2023	692,766	Capitalisation X (HUF)	31/03/2023	2.29%
	30/09/2022	709,160	Capitalisation X (USD)	31/03/2023	2.30%
	30/09/2021	753,495	Capitalisation X Hedged (i) (CZK)	31/03/2023	2.31%
Distribution P (EUR)	31/03/2023	15,981	Capitalisation Y (USD)	31/03/2023	3.29%
	30/09/2022	16,561	Distribution N (EUR)	31/03/2023	0.83%
	30/09/2021	20,387	Distribution P (EUR)	31/03/2023	1.80%
Distribution P (USD)	31/03/2023	374	Distribution P (USD)	31/03/2023	1.80%
	30/09/2022	381	Distribution P Hedged (ii) (EUR)	31/03/2023	1.82%
	30/09/2021	460	Distribution R (EUR)	31/03/2023	1.05%
Distribution P Hedged (ii) (EUR)	31/03/2023	365	Distribution R (USD)	31/03/2023	1.05%
	30/09/2022	367			
	30/09/2021	397	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(20.85%)
Distribution R (EUR)	31/03/2023	241			
	30/09/2022	284			
	30/09/2021	744			
Distribution R (USD)	31/03/2023	862			
	30/09/2022	877			
	30/09/2021	772			
<b>Dividendo</b>					
Distribution N (EUR)	14/12/2022 EUR	0.55			
Distribution P (EUR)	14/12/2022 EUR	3.15			
Distribution P (USD)	14/12/2022 USD	45.13			
Distribution P Hedged (ii) (EUR)	14/12/2022 EUR	15.82			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Climate & Environment Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>215,046,280.85</b>
Acciones		215,046,280.85
<b>Efectivo en bancos</b>		<b>3,629,891.12</b>
<b>Otros activos</b>	4,12	<b>1,422,399.16</b>
<b>Total activos</b>		<b>220,098,571.13</b>
<b>Pasivos corrientes</b>	4, 12	<b>(1,583,244.44)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(14,888.78)</b>
Contratos a plazo sobre divisas		(14,888.78)
<b>Total pasivo</b>		<b>(1,598,133.22)</b>
<b>Activos netos al final del período</b>		<b>218,500,437.91</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Climate & Environment Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Estados Unidos</b>									
75,000	AMERICAN WATER WORKS CO INC	USD	10,112,522.44	4.63					
32,500	ANSYS INC	USD	9,955,359.20	4.56					
74,000	BADGER METER INC	USD	8,297,372.18	3.80					
45,000	DANAHER CORP	USD	10,439,320.72	4.78					
95,000	DARLING INGREDIENTS INC	USD	5,106,539.65	2.34					
50,000	ECOLAB INC	USD	7,617,929.96	3.49					
29,000	ENPHASE ENERGY INC	USD	5,612,886.00	2.57					
45,000	KADANT INC	USD	8,636,752.73	3.95					
263,000	SHOALS TECHNOLOGIES GROUP INC - A	USD	5,516,839.25	2.51					
33,000	SOLAREEDGE TECHNOLOGIES INC	USD	9,232,224.22	4.23					
30,000	WASTE MANAGEMENT INC	USD	4,505,591.61	2.06					
27,500	WATTS WATER TECHNOLOGIES INC - A	USD	4,260,481.38	1.95					
32,000	XYLEM INC/NY	USD	3,083,805.05	1.41					
			<b>92,377,624.39</b>	<b>42.28</b>					
<b>Francia</b>									
85,000	LEGRAND SA	EUR	7,146,800.00	3.27					
71,500	SCHNEIDER ELECTRIC SE	EUR	10,988,120.00	5.03					
			<b>18,134,920.00</b>	<b>8.30</b>					
<b>Suiza</b>									
275,000	SIG COMBIBLOC GROUP AG	CHF	6,516,703.10	2.99					
30,500	SIKA AG - REG	CHF	7,851,428.28	3.59					
			<b>14,368,131.38</b>	<b>6.58</b>					
<b>Irlanda</b>									
100,000	KINGSPAN GROUP PLC	EUR	6,304,000.00	2.89					
43,500	TRANE TECHNOLOGIES PLC	USD	7,366,312.30	3.37					
			<b>13,670,312.30</b>	<b>6.26</b>					
<b>Canadá</b>									
115,000	DESCARTES SYSTEMS GROUP INC	CAD	8,531,454.75	3.90					
35,000	WASTE CONNECTIONS INC	USD	4,480,141.75	2.05					
			<b>13,011,596.50</b>	<b>5.95</b>					
<b>Gran Bretaña</b>									
450,000	HALMA PLC	GBP	11,415,353.56	5.22					
			<b>11,415,353.56</b>	<b>5.22</b>					
<b>Noruega</b>									
500,000	ADEVINTA ASA - B	NOK	3,262,732.37	1.49					
500,000	TOMRA SYSTEMS ASA	NOK	7,733,884.14	3.54					
			<b>10,996,616.51</b>	<b>5.03</b>					
<b>Países Bajos</b>									
72,500	ALFEN NV	EUR	5,301,200.00	2.43					
31,000	KONINKLIJKE DSM NV	EUR	3,369,700.00	1.54					
			<b>8,670,900.00</b>	<b>3.97</b>					
<b>Dinamarca</b>									
32,500	CHR HANSEN HOLDING AS	DKK	2,273,032.70	1.04					
200,000	VESTAS WIND SYSTEMS AS	DKK	5,342,784.67	2.45					
			<b>7,615,817.37</b>	<b>3.49</b>					
					<b>Islas Faroe</b>				
125,000	BAKKAFROST P/F	NOK	7,453,750.55	3.41					
			<b>7,453,750.55</b>	<b>3.41</b>					
					<b>Japón</b>				
40,030	DAIKIN INDUSTRIES LTD	JPY	6,548,673.89	3.00					
			<b>6,548,673.89</b>	<b>3.00</b>					
					<b>Suecia</b>				
475,000	ATLAS COPCO AB - A	SEK	5,546,024.40	2.54					
			<b>5,546,024.40</b>	<b>2.54</b>					
					<b>Luxemburgo</b>				
73,000	BEFESA SA	EUR	3,045,560.00	1.39					
			<b>3,045,560.00</b>	<b>1.39</b>					
					<b>Alemania</b>				
100,000	HELLOFRESH SE	EUR	2,191,000.00	1.00					
			<b>2,191,000.00</b>	<b>1.00</b>					
			<b>215,046,280.85</b>	<b>98.42</b>					
<b>Total cartera de títulos</b>								<b>215,046,280.85</b>	<b>98.42</b>
<b>Instrumentos financieros derivados a 31/03/2023</b>									
Por cobrar		Por pagar		Fecha de Compromisos venci- miento		en EUR		Pérdidas o ganancias no realizadas en EUR	
<b>Contratos a plazo sobre divisas</b>									
2,923,203.18	EUR	3,132,423.35	USD	19/04/2023	2,923,203.18	42,432.44			
551,986.82	EUR	6,114,927.18	NOK	19/04/2023	551,986.82	14,648.93			
212,798.64	EUR	2,364,736.96	SEK	19/04/2023	212,798.64	2,894.06			
18,521,456.05	HUF	45,954.72	EUR	19/04/2023	45,954.72	2,456.32			
251,250.21	EUR	366,431.27	CAD	19/04/2023	251,250.21	2,190.20			
271,785.14	EUR	2,022,136.31	DKK	19/04/2023	271,785.14	293.49			
26,047.37	CAD	17,499.46	EUR	19/04/2023	17,499.46	204.70			
19,072.00	GBP	21,569.32	EUR	19/04/2023	21,569.32	124.48			
203,917.33	EUR	29,424,469.00	JPY	19/04/2023	203,917.33	113.07			
494.83	EUR	782.52	AUD	19/04/2023	494.83	12.58			
477,918.36	DKK	64,224.89	EUR	19/04/2023	64,224.89	(59.66)			
419,133.34	NOK	37,109.84	EUR	19/04/2023	37,109.84	(279.27)			
17,633.18	CHF	18,124.11	EUR	19/04/2023	18,124.11	(344.32)			
744,036.50	SEK	66,544.81	EUR	19/04/2023	66,544.81	(500.81)			
4,131,936.00	JPY	29,243.42	EUR	19/04/2023	29,243.42	(624.17)			
153,458.65	USD	142,909.63	EUR	19/04/2023	142,909.63	(1,779.54)			
46,196.37	EUR	18,521,456.05	HUF	19/04/2023	46,196.37	(2,214.67)			
397,010.77	EUR	396,442.26	CHF	19/04/2023	397,010.77	(2,727.74)			
322,922.81	EUR	287,313.27	GBP	19/04/2023	322,922.81	(3,887.07)			

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Climate & Environment Equity

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
854,046,397.84 CZK	36,347,405.29 EUR	19/04/2023	36,347,405.29	(29,191.77)
2,328,579.21 EUR	55,666,934.45 CZK	19/04/2023	2,328,579.21	(38,650.03)
			<b>44,300,730.80</b>	<b>(14,888.78)</b>
<b>Total instrumentos financieros derivados</b>			<b>(14,888.78)</b>	

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>215,046,280.85</b>	<b>98.42</b>
<b>Total instrumentos financieros derivados</b>	<b>(14,888.78)</b>	<b>(0.01)</b>
<b>Efectivo en bancos</b>	<b>3,629,891.12</b>	<b>1.66</b>
<b>Otros activos y pasivos</b>	<b>(160,845.28)</b>	<b>(0.07)</b>
<b>Total activos netos</b>	<b>218,500,437.91</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Convertible Bond

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	33,573,848.45	<b>Número de acciones</b>			
	30/09/2022	USD	41,095,295.29				
	30/09/2021	USD	84,468,070.37				
<b>Valor liquidativo por acción**</b>				Capitalisation R Hedged (i) (GBP)	31/03/2023	22	
					30/09/2022	22	
					30/09/2021	22	
Capitalisation I (USD)	31/03/2023	USD	5,525.70	Capitalisation Z (USD)	31/03/2023	5,897	
	30/09/2022	USD	5,178.69		30/09/2022	7,078	
	30/09/2021	USD	6,202.84		30/09/2021	12,525	
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	4,904.50				
	30/09/2022	EUR	4,707.74				
	30/09/2021	EUR	5,755.44				
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	103.80	<b>Gastos corrientes en %*</b>			
	30/09/2022	GBP	97.99		Capitalisation I (USD)	31/03/2023	0.66%
	30/09/2021	GBP	118.46				
Capitalisation P (USD)	31/03/2023	USD	268.85	Capitalisation I Hedged (i) (EUR)	31/03/2023	0.68%	
	30/09/2022	USD	252.61				
	30/09/2021	USD	304.07	Capitalisation I Hedged (i) (GBP)	31/03/2023	0.68%	
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	240.96	Capitalisation P (USD)	31/03/2023	1.10%	
	30/09/2022	EUR	229.67				
	30/09/2021	EUR	282.08	Capitalisation P Hedged (i) (EUR)	31/03/2023	1.12%	
Capitalisation R Hedged (i) (GBP)	31/03/2023	GBP	103.42	Capitalisation R Hedged (i) (GBP)	31/03/2023	0.82%	
	30/09/2022	GBP	97.71				
	30/09/2021	GBP	118.20	Capitalisation Z (USD)	31/03/2023	0.16%	
Capitalisation Z (USD)	31/03/2023	USD	5,691.07	<b>Índice de rotación de la cartera en %*</b>			
	30/09/2022	USD	5,322.65		31/03/2023	76.83%	
	30/09/2021	USD	6,348.95				
<b>Número de acciones</b>							
Capitalisation I (USD)	31/03/2023		0.53				
	30/09/2022		0.53				
	30/09/2021		0.53				
Capitalisation I Hedged (i) (EUR)	31/03/2023		0.43				
	30/09/2022		739				
	30/09/2021		739				
Capitalisation I Hedged (i) (GBP)	31/03/2023		19				
	30/09/2022		19				
	30/09/2021		19				
Capitalisation P (USD)	31/03/2023		9				
	30/09/2022		9				
	30/09/2021		9				
Capitalisation P Hedged (i) (EUR)	31/03/2023		7				
	30/09/2022		7				
	30/09/2021		7				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Convertible Bond

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>31,364,356.14</b>
Obligaciones y otros instrumentos de deuda		31,364,356.14
<b>Total instrumentos financieros derivados</b>	2	<b>63,825.61</b>
Contratos a plazo sobre divisas		8,050.61
Futuros		55,775.00
<b>Efectivo en bancos</b>		<b>2,207,813.63</b>
<b>Cuenta de depósito de garantía</b>		<b>64,865.60</b>
<b>Otros activos</b>	4,12	<b>641,780.62</b>
<b>Total activos</b>		<b>34,342,641.60</b>
<b>Pasivos corrientes</b>	4,12	<b>(768,793.15)</b>
<b>Total pasivo</b>		<b>(768,793.15)</b>
<b>Activos netos al final del período</b>		<b>33,573,848.45</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Convertible Bond

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					30,000,000	TAKASHIMAYA CO LTD ZCP 06/12/2028	JPY	246,707.03	0.73
								<b>2,251,410.49</b>	<b>6.71</b>
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Estados Unidos</b>									
1,030,000	AKAMAI TECHNOLOGIES INC 0.125% 01/05/2025	USD	1,038,202.97	3.10					
530,000	BENTLEY SYSTEMS INC 0.375% 01/07/2027	USD	448,278.32	1.34					
250,000	BURLINGTON STORES INC 2.250% 15/04/2025	USD	286,012.30	0.85					
300,000	DATADOG INC 0.125% 15/06/2025	USD	323,346.73	0.96					
810,000	DEXCOM INC 0.250% 15/11/2025	USD	868,291.79	2.59					
175,000	DROPBOX INC ZCP 01/03/2026	USD	156,595.79	0.47					
380,000	DROPBOX INC ZCP 01/03/2028	USD	330,166.48	0.98					
120,000	ENPHASE ENERGY INC ZCP 01/03/2026	USD	123,470.44	0.37					
440,000	ENPHASE ENERGY INC ZCP 01/03/2028	USD	455,685.12	1.36					
330,000	ENVESTNET INC 2.625% 01/12/2027	USD	344,318.55	1.03					
505,000	ETSY INC 0.125% 01/09/2027	USD	455,909.21	1.36					
300,000	EURONET WORLDWIDE INC 0.750% 15/03/2049	USD	289,747.38	0.86					
690,000	FORD MOTOR CO ZCP 15/03/2026	USD	689,794.63	2.05					
350,000	INTERDIGITAL INC 3.500% 01/06/2027	USD	392,953.61	1.17					
200,000	JPMORGAN CHASE BANK NA ZCP 10/06/2024	EUR	247,611.34	0.74					
200,000	JPMORGAN CHASE FINANCIAL CO LLC ZCP 29/04/2025	EUR	241,593.06	0.72					
200,000	LANTHEUS HOLDINGS INC 2.625% 15/12/2027	USD	259,289.88	0.77					
300,000	LIBERTY MEDIA CORP 2.750% 01/12/2049	USD	269,610.02	0.80					
774,000	LUMENTUM HOLDINGS INC 0.500% 15/12/2026	USD	676,088.05	2.01					
510,000	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC 0.250% 15/03/2026	USD	537,169.99	1.60					
430,000	MARRIOTT VACATIONS WORLDWIDE CORP ZCP 15/01/2026	USD	417,120.72	1.24					
500,000	MATCH GROUP FINANCECO 2 INC 0.875% 15/06/2026	USD	444,788.06	1.32					
350,000	MIDDLEBY CORP/THE 1.000% 01/09/2025	USD	435,289.45	1.30					
735,000	NEXTERA ENERGY PARTNERS LP ZCP 15/11/2025	USD	685,590.68	2.04					
758,000	NRG ENERGY INC 2.750% 01/06/2048	USD	783,666.28	2.33					
300,000	OMNICELL INC 0.250% 15/09/2025	USD	277,300.02	0.83					
500,000	ON SEMICONDUCTOR CORP 0.500% 01/03/2029	USD	522,231.00	1.56					
377,000	PURE STORAGE INC 0.125% 15/04/2023	USD	378,572.11	1.13					
450,000	SOLAREDGE TECHNOLOGIES INC ZCP 15/09/2025	USD	585,099.52	1.74					
400,000	SOUTHWEST AIRLINES CO 1.250% 01/05/2025	USD	454,277.62	1.35					
845,000	SPLUNK INC 1.125% 15/09/2025	USD	816,495.10	2.43					
290,000	TYLER TECHNOLOGIES INC 0.250% 15/03/2026	USD	277,529.71	0.83					
330,000	VAIL RESORTS INC ZCP 01/01/2026	USD	295,840.68	0.88					
310,000	VISHAY INTERTECHNOLOGY INC 2.250% 15/06/2025	USD	306,919.29	0.91					
555,000	ZSCALER INC 0.125% 01/07/2025	USD	584,865.07	1.74					
			<b>15,699,720.97</b>	<b>46.76</b>					
<b>Países Bajos</b>									
600,000	AMERICA MOVIL BV ZCP 02/03/2024	EUR	685,246.89	2.04					
200,000	QIAGEN NV 0.500% 13/09/2023	USD	222,268.40	0.66					
400,000	QIAGEN NV 1.000% 13/11/2024	USD	437,389.48	1.30					
800,000	STMICROELECTRONICS NV ZCP 04/08/2025	USD	1,017,314.94	3.03					
			<b>2,362,219.71</b>	<b>7.03</b>					
<b>Japón</b>									
60,000,000	ANA HOLDINGS INC ZCP 10/12/2031	JPY	490,523.16	1.46					
20,000,000	DMG MORI CO LTD ZCP 16/07/2024	JPY	157,734.42	0.47					
100,000,000	NIPPON STEEL CORP ZCP 04/10/2024	JPY	973,530.46	2.91					
20,000,000	PARK24 CO LTD ZCP 24/02/2028	JPY	148,218.81	0.44					
30,000,000	ROHM CO LTD ZCP 05/12/2024	JPY	234,696.61	0.70					
					486,012	ACCOR SA 0.700% 07/12/2027	EUR	498,930.59	1.48
					200,000	CARREFOUR SA ZCP 14/06/2023	USD	197,654.28	0.59
					375,033	EDENRED ZCP 06/09/2024	EUR	411,784.97	1.23
					305,241	SCHNEIDER ELECTRIC SE ZCP 15/06/2026	EUR	345,218.35	1.03
					462,001	SOITEC ZCP 01/10/2025	EUR	527,218.73	1.57
			<b>1,980,806.92</b>	<b>5.90</b>					
					<b>España</b>				
					500,000	AMADEUS IT GROUP SA 1.500% 09/04/2025	EUR	662,076.97	1.97
					700,000	CELLNEX TELECOM SA 0.500% 05/07/2028 EMTN	EUR	812,015.60	2.42
					200,000	CELLNEX TELECOM SA 1.500% 16/01/2026	EUR	279,343.71	0.83
			<b>1,753,436.28</b>	<b>5.22</b>					
					<b>Alemania</b>				
					300,000	DEUTSCHE POST AG 0.050% 30/06/2025	EUR	317,295.34	0.95
					300,000	LEG IMMOBILIEN SE 0.875% 01/09/2025	EUR	289,838.23	0.86
					400,000	RAG-STIFTUNG ZCP 17/06/2026	EUR	404,536.43	1.20
					100,000	RAG-STIFTUNG 1.875% 16/11/2029	EUR	113,668.11	0.34
			<b>1,125,338.11</b>	<b>3.35</b>					
					<b>Singapur</b>				
					200,000	SGX TREASURY I PTE LTD ZCP 01/03/2024	EUR	210,707.84	0.63
					1,000,000	SINGAPORE AIRLINES LTD 1.625% 03/12/2025	SGD	808,448.17	2.41
			<b>1,019,156.01</b>	<b>3.04</b>					
					<b>Italia</b>				
					100,000	DIASORIN SPA ZCP 05/05/2028	EUR	84,530.91	0.25
					300,000	PIRELLI & C SPA ZCP 22/12/2025	EUR	325,197.13	0.97
					400,000	PRYSMIAN SPA ZCP 02/02/2026	EUR	467,821.53	1.39
			<b>877,549.57</b>	<b>2.61</b>					
					<b>Israel</b>				
					508,000	CYBERARK SOFTWARE LTD ZCP 15/11/2024	USD	569,284.83	1.70
					290,000	NICE LTD ZCP 15/09/2025	USD	280,306.16	0.83
			<b>849,590.99</b>	<b>2.53</b>					
					<b>Hong Kong</b>				
					340,000	LENOVO GROUP LTD 3.375% 24/01/2024	USD	455,581.69	1.36
			<b>455,581.69</b>	<b>1.36</b>					
					<b>India</b>				
					350,000	BHARTI AIRTEL LTD 1.500% 17/02/2025	USD	438,768.48	1.31
			<b>438,768.48</b>	<b>1.31</b>					
					<b>Emiratos Árabes Unidos</b>				
					400,000	ABU DHABI NATIONAL OIL CO 0.700% 04/06/2024	USD	377,885.77	1.12
			<b>377,885.77</b>	<b>1.12</b>					
					<b>Suecia</b>				
					200,000	GEELY SWEDEN FINANCIALS HOLDING AB ZCP 19/06/2024	EUR	279,355.36	0.83
			<b>279,355.36</b>	<b>0.83</b>					
					<b>México</b>				
					200,000	FOMENTO ECONOMICO MEXICANO SAB DE CV 2.625% 24/02/2026	EUR	226,653.91	0.68
			<b>226,653.91</b>	<b>0.68</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Convertible Bond

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Australia</b>									
300,000	DEXUS FINANCE PTY LTD 3.500% 24/11/2027	AUD	207,153.58	0.62	226,308.54 USD	338,000.00 AUD	30/06/2023	226,308.54	(807.35)
			<b>207,153.58</b>	<b>0.62</b>	7,771,854.50 USD	7,135,513.00 EUR	30/06/2023	7,771,854.50	(19,469.87)
								<b>11,942,825.78</b>	<b>8,050.61</b>
<b>Islas Caimán</b>									
200,000	ZHEN DING TECHNOLOGY HOLDING LTD ZCP 30/06/2025	USD	197,372.63	0.59					
								<b>197,372.63</b>	<b>0.59</b>
<b>Bélgica</b>									
200,000	UMICORE SA ZCP 23/06/2025	EUR	193,129.87	0.58					
								<b>193,129.87</b>	<b>0.58</b>
<b>Luxemburgo</b>									
100,000	OLIVER CAPITAL SARL ZCP 29/12/2023	EUR	117,236.73	0.35					
								<b>117,236.73</b>	<b>0.35</b>
<b>Gran Bretaña</b>									
100,000	BARCLAYS BANK PLC ZCP 24/01/2025	EUR	109,650.96	0.32					
								<b>109,650.96</b>	<b>0.32</b>
				<b>30,522,018.03</b>	<b>90.91</b>				
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>									
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Japón</b>									
30,000,000	CYBERAGENT INC ZCP 16/11/2029	JPY	229,593.43	0.68					
30,000,000	CYBERAGENT INC ZCP 19/02/2025	JPY	227,665.49	0.68					
30,000,000	MENICON CO LTD ZCP 29/01/2025	JPY	231,341.61	0.69					
20,000,000	SHIP HEALTHCARE HOLDINGS INC ZCP 13/12/2023	JPY	153,737.58	0.46					
								<b>842,338.11</b>	<b>2.51</b>
				<b>842,338.11</b>	<b>2.51</b>				
<b>Total cartera de títulos</b>					<b>31,364,356.14</b>	<b>93.42</b>			
<b>Resumen de activos netos a 31/03/2023</b>									
								<b>31,364,356.14</b>	<b>93.42</b>
								<b>63,825.61</b>	<b>0.19</b>
								<b>2,207,813.63</b>	<b>6.58</b>
								<b>(62,146.93)</b>	<b>(0.19)</b>
								<b>33,573,848.45</b>	<b>100.00</b>

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>			
3,078,696.60 USD	400,704,000.00 JPY	30/06/2023	28,379.20
4,319.49 GBP	5,191.11 USD	19/04/2023	151.38
3,884.77 EUR	4,157.29 USD	19/04/2023	66.84
13,179.11 USD	103,000.00 HKD	30/06/2023	5.32
158.07 USD	147.37 EUR	19/04/2023	(2.17)
123.27 USD	102.57 GBP	19/04/2023	(3.59)
13,584.15 USD	11,000.00 GBP	30/06/2023	(40.49)
12,075.06 USD	11,000.00 CHF	30/06/2023	(81.29)
817,498.08 USD	1,084,000.00 SGD	30/06/2023	(147.37)

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Convertible Bond Opportunities

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	613,663,980.89	Distribution I (Q) Hedged (i) (GBP)	31/03/2023	GBP	104.80
	30/09/2022	USD	603,890,867.27		30/09/2022	GBP	99.35
	30/09/2021	USD	1,015,834,241.01		30/09/2021	GBP	120.24
<b>Valor liquidativo por acción**</b>				Distribution N Hedged (i) (EUR)	31/03/2023	EUR	25.03
					30/09/2022	EUR	24.03
					30/09/2021	EUR	29.30
Capitalisation I (USD)	31/03/2023	USD	167.53	Distribution P Hedged (i) (EUR)	31/03/2023	EUR	238.77
	30/09/2022	USD	157.37		30/09/2022	EUR	230.22
	30/09/2021	USD	187.71		30/09/2021	EUR	283.11
Capitalisation I Hedged (i) (CHF)	31/03/2023	CHF	4,720.17	Distribution R Hedged (i) (EUR)	31/03/2023	EUR	229.79
	30/09/2022	CHF	4,534.40		30/09/2022	EUR	219.88
	30/09/2021	CHF	5,529.98		30/09/2021	EUR	-
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	133.60	<b>Número de acciones</b>	Capitalisation I (USD)	31/03/2023	193,976
	30/09/2022	EUR	127.34			30/09/2022	176,986
	30/09/2021	EUR	154.85			30/09/2021	240,166
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	152.79	Capitalisation I Hedged (i) (CHF)	31/03/2023	135	
	30/09/2022	GBP	144.33		30/09/2022	135	
	30/09/2021	GBP	173.76		30/09/2021	235	
Capitalisation P (USD)	31/03/2023	USD	278.21	Capitalisation I Hedged (i) (EUR)	31/03/2023	2,581,303	
	30/09/2022	USD	262.14		30/09/2022	2,942,270	
	30/09/2021	USD	314.62		30/09/2021	3,351,716	
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	124.52	Capitalisation I Hedged (i) (GBP)	31/03/2023	318,690	
	30/09/2022	EUR	119.05		30/09/2022	415,194	
	30/09/2021	EUR	145.74		30/09/2021	467,207	
Capitalisation R (USD)	31/03/2023	USD	-	Capitalisation P (USD)	31/03/2023	6,633	
	30/09/2022	USD	243.73		30/09/2022	6,844	
	30/09/2021	USD	290.73		30/09/2021	9,596	
Capitalisation R Hedged (i) (EUR)	31/03/2023	EUR	240.02	Capitalisation P Hedged (i) (EUR)	31/03/2023	8,415	
	30/09/2022	EUR	228.79		30/09/2022	8,228	
	30/09/2021	EUR	278.35		30/09/2021	15,799	
Capitalisation R Hedged (i) (GBP)	31/03/2023	GBP	109.63	Capitalisation R (USD)	31/03/2023	-	
	30/09/2022	GBP	103.56		30/09/2022	467	
	30/09/2021	GBP	124.69		30/09/2021	1,357	
Capitalisation X (USD)	31/03/2023	USD	299.49	Capitalisation R Hedged (i) (EUR)	31/03/2023	33,090	
	30/09/2022	USD	282.61		30/09/2022	40,678	
	30/09/2021	USD	340.22		30/09/2021	115,420	
Capitalisation Z Hedged (i) (EUR)	31/03/2023	EUR	5,547.83	Capitalisation R Hedged (i) (GBP)	31/03/2023	240	
	30/09/2022	EUR	5,269.21		30/09/2022	240	
	30/09/2021	EUR	6,362.01		30/09/2021	259	
Capitalisation Zz Hedged (i) (EUR)	31/03/2023	EUR	5,442.43	Capitalisation X (USD)	31/03/2023	1,807	
	30/09/2022	EUR	5,170.37		30/09/2022	2,346	
	30/09/2021	EUR	6,229.84		30/09/2021	2,047	
Distribution I (Q) (USD)	31/03/2023	USD	6,072.70				
	30/09/2022	USD	5,724.55				
	30/09/2021	USD	6,866.44				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Convertible Bond Opportunities

(Denominado en USD)

## Estadísticas (continuación)

Estadísticas (continuación)				Gastos corrientes en %*		
<b>Número de acciones</b>				Capitalisation I (USD)	31/03/2023	0.89%
Capitalisation Z Hedged (i) (EUR)	31/03/2023	4,412		Capitalisation I Hedged (i) (CHF)	31/03/2023	0.91%
	30/09/2022	4,695		Capitalisation I Hedged (i) (EUR)	31/03/2023	0.91%
	30/09/2021	5,539		Capitalisation I Hedged (i) (GBP)	31/03/2023	0.91%
Capitalisation Zz Hedged (i) (EUR)	31/03/2023	814		Capitalisation P (USD)	31/03/2023	1.50%
	30/09/2022	2,818		Capitalisation P Hedged (i) (EUR)	31/03/2023	1.52%
	30/09/2021	4,442		Capitalisation R Hedged (i) (EUR)	31/03/2023	0.91%
Distribution I (Q) (USD)	31/03/2023	11,704		Capitalisation R Hedged (i) (GBP)	31/03/2023	0.92%
	30/09/2022	11,232		Capitalisation X (USD)	31/03/2023	1.80%
	30/09/2021	14,865		Capitalisation Z Hedged (i) (EUR)	31/03/2023	0.19%
Distribution I (Q) Hedged (i) (GBP)	31/03/2023	211,443		Capitalisation Zz Hedged (i) (EUR)	31/03/2023	0.01%
	30/09/2022	205,175		Distribution I (Q) (USD)	31/03/2023	0.88%
	30/09/2021	218,191		Distribution I (Q) Hedged (i) (GBP)	31/03/2023	0.91%
Distribution N Hedged (i) (EUR)	31/03/2023	60,407		Distribution N Hedged (i) (EUR)	31/03/2023	0.82%
	30/09/2022	67,254		Distribution P Hedged (i) (EUR)	31/03/2023	1.52%
	30/09/2021	85,164		Distribution R Hedged (i) (EUR)	31/03/2023	0.93%
Distribution P Hedged (i) (EUR)	31/03/2023	999				
	30/09/2022	1,186		<b>Índice de rotación de la</b>	31/03/2023	90.33%
	30/09/2021	3,288		<b>cartera en %*</b>		
Distribution R Hedged (i) (EUR)	31/03/2023	6,472				
	30/09/2022	6,427				
	30/09/2021	-				
<b>Dividendo</b>						
Distribution I (Q) (USD)	13/02/2023 USD	10.30				
Distribution I (Q) (USD)	11/11/2022 USD	11.45				
Distribution I (Q) Hedged (i) (GBP)	13/02/2023 GBP	0.18				
Distribution I (Q) Hedged (i) (GBP)	11/11/2022 GBP	0.20				
Distribution N Hedged (i) (EUR)	14/12/2022 EUR	0.19				
Distribution P Hedged (i) (EUR)	14/12/2022 EUR	1.84				
Distribution R Hedged (i) (EUR)	14/12/2022 EUR	0.88				

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\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Convertible Bond Opportunities

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>571,588,659.92</b>
Organismos de inversión colectiva		21,294,390.44
Obligaciones y otros instrumentos de deuda		550,294,269.48
<b>Total instrumentos financieros derivados</b>	2	<b>8,902,348.12</b>
Contratos a plazo sobre divisas		8,902,348.12
<b>Efectivo en bancos</b>		<b>42,442,561.53</b>
<b>Otros activos</b>	4, 12	<b>69,545,911.14</b>
<b>Total activos</b>		<b>692,479,480.71</b>
<b>Pasivos corrientes</b>	4, 12	<b>(78,815,499.82)</b>
<b>Total pasivo</b>		<b>(78,815,499.82)</b>
<b>Activos netos al final del período</b>		<b>613,663,980.89</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Convertible Bond Opportunities

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Italia</b>						
					8,800,000	NEXI SPA 1.750% 24/04/2027	EUR	8,262,474.80	1.35		
					11,300,000	PRYSMIAN SPA ZCP 02/02/2026	EUR	13,215,958.04	2.15		
								<b>21,478,432.84</b>	<b>3.50</b>		
<b>Fondos de capital variable</b>					<b>Israel</b>						
<b>Luxemburgo</b>					16,150,000	CYBERARK SOFTWARE LTD ZCP 15/11/2024	USD	18,098,326.63	2.95		
3,742	GOLDMAN SACHS GLOBAL CONVERTIBLE BOND - Z CAP USD	USD	21,294,390.44	3.47				<b>18,098,326.63</b>	<b>2.95</b>		
			<b>21,294,390.44</b>	<b>3.47</b>							
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Alemania</b>						
<b>Estados Unidos</b>					10,800,000	RAG-STIFTUNG 1.875% 16/11/2029	EUR	12,276,156.50	2.00		
25,840,000	AKAMAI TECHNOLOGIES INC 0.125% 01/05/2025	USD	26,045,791.05	4.24				<b>12,276,156.50</b>	<b>2.00</b>		
13,850,000	ARES CAPITAL CORP 4.625% 01/03/2024	USD	13,837,210.22	2.25							
6,000,000	DATADOG INC 0.125% 15/06/2025	USD	6,466,934.58	1.05							
20,065,000	DEXCOM INC 0.250% 15/11/2025	USD	21,508,981.14	3.51							
14,960,000	ENPHASE ENERGY INC ZCP 01/03/2026	USD	15,392,647.99	2.51							
12,500,000	FORD MOTOR CO ZCP 15/03/2026	USD	12,496,279.50	2.04							
10,950,000	INTERDIGITAL INC 3.500% 01/06/2027	USD	12,293,834.37	2.00							
8,950,000	LANTHEUS HOLDINGS INC 2.625% 15/12/2027	USD	11,603,222.31	1.89							
6,000,000	LUMENTUM HOLDINGS INC 0.250% 15/03/2024	USD	6,333,547.08	1.03							
16,880,000	LUMENTUM HOLDINGS INC 0.500% 15/12/2026	USD	14,744,659.24	2.40							
16,830,000	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC 0.250% 15/03/2026	USD	17,726,609.67	2.89							
21,550,000	NEXTERA ENERGY PARTNERS LP ZCP 15/11/2025	USD	20,101,332.28	3.28							
25,900,000	NRG ENERGY INC 2.750% 01/06/2048	USD	26,776,987.73	4.37							
18,250,000	ON SEMICONDUCTOR CORP 0.500% 01/03/2029	USD	19,061,431.50	3.11							
8,500,000	PURE STORAGE INC 0.125% 15/04/2023	USD	8,535,445.43	1.39							
13,840,000	SOLAREEDGE TECHNOLOGIES INC ZCP 15/09/2025	USD	17,995,060.85	2.93							
10,200,000	SOUTHWEST AIRLINES CO 1.250% 01/05/2025	USD	11,584,079.21	1.89							
22,750,000	SPLUNK INC 1.125% 15/09/2025	USD	21,982,560.37	3.58							
13,955,000	STARWOOD PROPERTY TRUST INC 4.375% 01/04/2023	USD	13,920,112.50	2.27							
13,965,000	ZSCALER INC 0.125% 01/07/2025	USD	14,716,469.78	2.40							
			<b>313,123,196.80</b>	<b>51.03</b>							
<b>Países Bajos</b>					<b>Gran Bretaña</b>						
4,200,000	QIAGEN NV 0.500% 13/09/2023	USD	4,667,636.36	0.76	6,100,000	BARCLAYS BANK PLC ZCP 24/01/2025	EUR	6,688,708.46	1.09		
14,000,000	QIAGEN NV 1.000% 13/11/2024	USD	15,308,631.94	2.49				<b>6,688,708.46</b>	<b>1.09</b>		
25,800,000	STMICROELECTRONICS NV ZCP 04/08/2025	USD	32,808,406.94	5.35							
			<b>52,784,675.24</b>	<b>8.60</b>							
<b>España</b>					<b>Japón</b>						
13,200,000	AMADEUS IT GROUP SA 1.500% 09/04/2025	EUR	17,478,831.95	2.85	820,000,000	PARK24 CO LTD ZCP 24/02/2028	JPY	6,076,971.14	0.99		
18,100,000	CELLNEX TELECOM SA 0.500% 05/07/2028 EMTN	EUR	20,996,403.38	3.42				<b>6,076,971.14</b>	<b>0.99</b>		
4,900,000	CELLNEX TELECOM SA 1.500% 16/01/2026	EUR	6,843,920.83	1.12							
			<b>45,319,156.16</b>	<b>7.39</b>							
<b>Francia</b>					<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>						
15,542,760	ACCOR SA 0.700% 07/12/2027	EUR	15,955,898.91	2.60	<b>Obligaciones y otros instrumentos de deuda</b>						
16,039,280	SOITEC ZCP 01/10/2025	EUR	18,303,443.03	2.98	<b>Japón</b>						
			<b>34,259,341.94</b>	<b>5.58</b>	820,000,000	CYBERAGENT INC ZCP 16/11/2029	JPY	6,275,553.65	1.02		
<b>Singapur</b>					980,000,000	CYBERAGENT INC ZCP 19/02/2025	JPY	7,437,072.66	1.21		
32,750,000	SINGAPORE AIRLINES LTD 1.625% 03/12/2025	SGD	26,476,677.46	4.31				<b>13,712,626.31</b>	<b>2.23</b>		
			<b>26,476,677.46</b>	<b>4.31</b>							
					<b>Total cartera de títulos</b>						
					<b>571,588,659.92 93.14</b>						
					<b>Instrumentos financieros derivados a 31/03/2023</b>						
					Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD			
					<b>Contratos a plazo sobre divisas</b>						
					395,768,693.51	EUR	423,531,661.99	USD	19/04/2023	423,531,661.99	6,809,336.30
					73,231,356.09	GBP	88,009,067.18	USD	19/04/2023	88,009,067.18	2,565,844.77
					20,053,916.22	USD	2,610,093,000.00	JPY	30/06/2023	20,053,916.22	184,855.52
					652,526.02	CHF	698,135.19	USD	19/04/2023	698,135.19	17,291.89
					28,000.00	GBP	34,577.84	USD	30/06/2023	34,577.84	103.05
					26,345.58	USD	24,000.00	CHF	30/06/2023	26,345.58	(177.36)
					32,291.91	USD	29,824.70	CHF	19/04/2023	32,291.91	(407.78)
					26,760,241.54	USD	35,484,000.00	SGD	30/06/2023	26,760,241.54	(4,824.18)
					4,721,303.08	USD	3,902,505.93	GBP	19/04/2023	4,721,303.08	(105,442.60)
					19,626,758.96	USD	18,307,859.68	EUR	19/04/2023	19,626,758.96	(280,380.60)

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Convertible Bond Opportunities

(Denominado en USD)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD
117,232,875.44 USD	107,625,108.46 EUR	30/06/2023	117,232,875.44	(283,850.89)
			<b>700,727,174.93</b>	<b>8,902,348.12</b>
<b>Total instrumentos financieros derivados</b>				<b>8,902,348.12</b>

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>571,588,659.92</b>	<b>93.14</b>
<b>Total instrumentos financieros derivados</b>	<b>8,902,348.12</b>	<b>1.45</b>
<b>Efectivo en bancos</b>	<b>42,442,561.53</b>	<b>6.92</b>
<b>Otros activos y pasivos</b>	<b>(9,269,588.68)</b>	<b>(1.51)</b>
<b>Total activos netos</b>	<b>613,663,980.89</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Energy Equity

(Denominado en USD)

## Estadísticas

				<b>Número de acciones</b>				
<b>Patrimonio neto</b>	31/03/2023	USD	96,217,734.13	Capitalisation I (USD)	31/03/2023	15,885		
	30/09/2022	USD	96,409,589.34		30/09/2022	14,325		
	30/09/2021	USD	138,971,377.51		30/09/2021	10,515		
<b>Valor liquidativo por acción**</b>				Capitalisation P (EUR)	31/03/2023	11,257		
					30/09/2022	18,978		
Capitalisation I (USD)	31/03/2023	USD	1,562.94	Capitalisation P (USD)	31/03/2023	9,444		
	30/09/2022	USD	1,353.10		30/09/2022	10,819		
	30/09/2021	USD	1,082.07		30/09/2021	13,946		
Capitalisation P (EUR)	31/03/2023	EUR	261.59	Capitalisation R (EUR)	31/03/2023	2,266		
	30/09/2022	EUR	252.39		30/09/2022	4,369		
	30/09/2021	EUR	172.30		30/09/2021	558		
Capitalisation P (USD)	31/03/2023	USD	1,312.67	Capitalisation R (USD)	31/03/2023	1,599		
	30/09/2022	USD	1,142.03		30/09/2022	1,710		
	30/09/2021	USD	922.34		30/09/2021	2,522		
Capitalisation R (EUR)	31/03/2023	EUR	313.36	Capitalisation X (EUR)	31/03/2023	7,958		
	30/09/2022	EUR	301.21		30/09/2022	8,613		
	30/09/2021	EUR	204.11		30/09/2021	13,025		
Capitalisation R (USD)	31/03/2023	USD	272.89	Capitalisation X (HUF)	31/03/2023	8,457		
	30/09/2022	USD	236.53		30/09/2022	11,648		
	30/09/2021	USD	189.61		30/09/2021	8,727		
Capitalisation X (EUR)	31/03/2023	EUR	897.99	Capitalisation X (USD)	31/03/2023	22,824		
	30/09/2022	EUR	868.55		30/09/2022	27,715		
	30/09/2021	EUR	595.85		30/09/2021	66,419		
Capitalisation X (HUF)	31/03/2023	HUF	74,735.27	Capitalisation X Hedged (i) (CZK)	31/03/2023	27,504		
	30/09/2022	HUF	80,408.35		30/09/2022	30,955		
	30/09/2021	HUF	46,840.80		30/09/2021	52,328		
Capitalisation X (USD)	31/03/2023	USD	1,176.75	Capitalisation Y (USD)	31/03/2023	27,303		
	30/09/2022	USD	1,026.27		30/09/2022	47,163		
	30/09/2021	USD	832.89		30/09/2021	178,270		
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	6,107.71	Distribution P (USD)	31/03/2023	881		
	30/09/2022	CZK	5,330.02		30/09/2022	1,081		
	30/09/2021	CZK	4,257.44		30/09/2021	1,902		
Capitalisation Y (USD)	31/03/2023	USD	215.36	Distribution R (USD)	31/03/2023	1,510		
	30/09/2022	USD	188.77		30/09/2022	1,761		
	30/09/2021	USD	154.76		30/09/2021	1,681		
Distribution P (USD)	31/03/2023	USD	4,701.94					
	30/09/2022	USD	4,151.89					
	30/09/2021	USD	3,409.84					
Distribution R (USD)	31/03/2023	USD	240.64	Distribution P (USD)	14/12/2022	USD	71.78	
	30/09/2022	USD	213.06		Distribution R (USD)	14/12/2022	USD	5.27
	30/09/2021	USD	174.81					

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

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## Goldman Sachs Global Energy Equity

(Denominado en USD)

### Estadísticas (continuación)

#### Gastos corrientes en %\*

Capitalisation I (USD)	31/03/2023	0.81%
Capitalisation P (EUR)	31/03/2023	1.79%
Capitalisation P (USD)	31/03/2023	1.80%
Capitalisation R (EUR)	31/03/2023	1.05%
Capitalisation R (USD)	31/03/2023	1.05%
Capitalisation X (EUR)	31/03/2023	2.30%
Capitalisation X (HUF)	31/03/2023	2.29%
Capitalisation X (USD)	31/03/2023	2.30%
Capitalisation X Hedged (i) (CZK)	31/03/2023	2.32%
Capitalisation Y (USD)	31/03/2023	3.30%
Distribution P (USD)	31/03/2023	1.79%
Distribution R (USD)	31/03/2023	1.05%

**Índice de rotación de la cartera en %\*** 31/03/2023 (35.80%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Energy Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>94,445,611.87</b>
Acciones		94,445,611.87
<b>Total instrumentos financieros derivados</b>	2	<b>85,056.49</b>
Contratos a plazo sobre divisas		85,056.49
<b>Efectivo en bancos</b>		<b>1,403,086.80</b>
<b>Otros activos</b>	4	<b>1,542,568.79</b>
<b>Total activos</b>		<b>97,476,323.95</b>
<b>Pasivos corrientes</b>	4	<b>(1,258,589.82)</b>
<b>Total pasivo</b>		<b>(1,258,589.82)</b>
<b>Activos netos al final del período</b>		<b>96,217,734.13</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Energy Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Canadá</b>					
					29,892	GIBSON ENERGY INC	CAD	477,088.11	0.50	
					5,300	PEMBINA PIPELINE CORP	CAD	171,451.58	0.18	
					31,996	PRAIRIESKY ROYALTY LTD	CAD	505,940.37	0.52	
					21,998	TOURMALINE OIL CORP	CAD	915,452.29	0.95	
								<b>2,069,932.35</b>	<b>2.15</b>	
<b>Acciones</b>					<b>Italia</b>					
<b>Estados Unidos</b>					147,039	ENI SPA	EUR	2,061,740.19	2.14	
48,942	BAKER HUGHES CO - A	USD	1,412,466.12	1.47				<b>2,061,740.19</b>	<b>2.14</b>	
11,157	CALIFORNIA RESOURCES CORP	USD	429,544.50	0.45	<b>Japón</b>					
13,683	CHAMPIONX CORP	USD	371,219.79	0.39	33,800	IDEMITSU KOSAN CO LTD	JPY	736,494.10	0.77	
51,546	CHEVRON CORP	USD	8,410,245.36	8.74	103,300	INPEX CORP	JPY	1,084,304.61	1.12	
9,300	CNX RESOURCES CORP	USD	148,986.00	0.15				<b>1,820,798.71</b>	<b>1.89</b>	
54,132	CONOCOPHILLIPS	USD	5,370,435.72	5.58	<b>Portugal</b>					
19,051	COTERRA ENERGY INC	USD	467,511.54	0.49	86,940	GALP ENERGIA SGPS SA - B	EUR	988,009.35	1.03	
8,315	DEVON ENERGY CORP	USD	420,822.15	0.44				<b>988,009.35</b>	<b>1.03</b>	
43,469	ENLINK MIDSTREAM LLC	USD	471,203.96	0.49	<b>Austria</b>					
5,865	EOG RESOURCES INC	USD	672,304.95	0.70	9,262	OMV AG	EUR	425,249.69	0.45	
86,704	EXXON MOBIL CORP	USD	9,507,960.64	9.87				<b>425,249.69</b>	<b>0.45</b>	
12,419	HALLIBURTON CO	USD	392,937.16	0.41	<b>Luxemburgo</b>					
1,200	HESS CORP	USD	158,808.00	0.17	30,103	SUBSEA 7 SA	NOK	356,127.77	0.37	
61,153	HF SINCLAIR CORP	USD	2,958,582.14	3.07				<b>356,127.77</b>	<b>0.37</b>	
261,345	KINDER MORGAN INC/DE	USD	4,576,150.95	4.75				<b>94,445,611.87</b>	<b>98.16</b>	
8,100	MAGNOLIA OIL & GAS CORP - A	USD	177,228.00	0.18	<b>Total cartera de títulos</b>					
84,940	MARATHON OIL CORP	USD	2,035,162.40	2.12				<b>94,445,611.87</b>	<b>98.16</b>	
3,052	MARATHON PETROLEUM CORP	USD	411,501.16	0.43	<b>Instrumentos financieros derivados a 31/03/2023</b>					
13,473	MURPHY OIL CORP	USD	498,231.54	0.52	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD		
7,473	ONEOK INC	USD	474,834.42	0.49						
57,575	PHILLIPS 66	USD	5,836,953.50	6.07	<b>Contratos a plazo sobre divisas</b>					
13,728	PIONEER NATURAL RESOURCES CO	USD	2,803,806.72	2.91	184,534,449.35	CZK	8,411,475.12 USD	19/04/2023	8,411,475.12	121,340.44
59,048	TARGA RESOURCES CORP	USD	4,307,551.60	4.48	788,836.14	USD	17,844,412.62 CZK	19/04/2023	788,836.14	(36,283.95)
33,598	VALERO ENERGY CORP	USD	4,690,280.80	4.87					<b>9,200,311.26</b>	<b>85,056.49</b>
32,081	WILLIAMS COS INC	USD	957,938.66	1.00						
			<b>57,962,667.78</b>	<b>60.24</b>	<b>Total instrumentos financieros derivados</b>					
<b>Gran Bretaña</b>									<b>85,056.49</b>	
1,221,712	BP PLC	GBP	7,716,071.97	8.02	<b>Resumen de activos netos a 31/03/2023</b>					
152,468	SHELL PLC	EUR	4,388,038.18	4.56						
			<b>12,104,110.15</b>	<b>12.58</b>	<b>Total cartera de títulos</b>				<b>94,445,611.87</b>	<b>98.16</b>
<b>Curacao</b>					<b>Total instrumentos financieros derivados</b>				<b>85,056.49</b>	<b>0.09</b>
95,577	SCHLUMBERGER LTD	USD	4,692,830.70	4.88	<b>Efectivo en bancos</b>				<b>1,403,086.80</b>	<b>1.46</b>
			<b>4,692,830.70</b>	<b>4.88</b>	<b>Otros activos y pasivos</b>				<b>283,978.97</b>	<b>0.29</b>
<b>Francia</b>					<b>Total activos netos</b>				<b>96,217,734.13</b>	<b>100.00</b>
77,234	TOTALENERGIES SE	EUR	4,561,395.31	4.74						
			<b>4,561,395.31</b>	<b>4.74</b>						
<b>España</b>										
173,861	REPSOL SA	EUR	2,679,422.81	2.78						
			<b>2,679,422.81</b>	<b>2.78</b>						
<b>Australia</b>										
88,518	WOODSIDE ENERGY GROUP LTD	AUD	1,976,559.48	2.06						
48,942	WORLEY LTD	AUD	472,343.99	0.49						
			<b>2,448,903.47</b>	<b>2.55</b>						
<b>Noruega</b>										
92,939	AKER BP ASA	NOK	2,274,423.59	2.36						
			<b>2,274,423.59</b>	<b>2.36</b>						

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Global Enhanced Index Sustainable Equity

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	873,938,095.79	<b>Número de acciones</b>		
	30/09/2022	USD	579,291,721.64			
	30/09/2021	USD	762,250,900.82			
<b>Valor liquidativo por acción**</b>				Capitalisation P (USD)	31/03/2023	9
					30/09/2022	9
					30/09/2021	9
Capitalisation I (EUR)	31/03/2023	EUR	4,569.76	Capitalisation R (USD)	31/03/2023	9
	30/09/2022	EUR	4,292.68		30/09/2022	9
	30/09/2021	EUR	-		30/09/2021	9
Capitalisation I (USD)	31/03/2023	USD	6,758.22	Capitalisation X Hedged (i) (EUR)	31/03/2023	72
	30/09/2022	USD	5,724.28		30/09/2022	8
	30/09/2021	USD	7,151.20		30/09/2021	8
Capitalisation I Hedged (i) (CZK)	31/03/2023	CZK	141,838.29	Distribution Z (EUR)	31/03/2023	103,711
	30/09/2022	CZK	119,690.71		30/09/2022	85,460
	30/09/2021	CZK	-		30/09/2021	95,633
Capitalisation P (SGD)	31/03/2023	SGD	392.06	<b>Dividendo</b>		
	30/09/2022	SGD	358.86			
	30/09/2021	SGD	-		Distribution Z (EUR)	14/12/2022
Capitalisation P (USD)	31/03/2023	USD	333.87	<b>Gastos corrientes en %*</b>		
	30/09/2022	USD	283.28			
	30/09/2021	USD	354.97			
Capitalisation R (USD)	31/03/2023	USD	336.65	Capitalisation I (EUR)	31/03/2023	0.19%
	30/09/2022	USD	285.28	Capitalisation I (USD)	31/03/2023	0.19%
	30/09/2021	USD	356.69	Capitalisation I Hedged (i) (CZK)	31/03/2023	0.21%
Capitalisation X Hedged (i) (EUR)	31/03/2023	EUR	226.71	Capitalisation P (SGD)	31/03/2023	0.55%
	30/09/2022	EUR	196.52	Capitalisation P (USD)	31/03/2023	0.52%
	30/09/2021	EUR	254.12	Capitalisation R (USD)	31/03/2023	0.28%
Distribution Z (EUR)	31/03/2023	EUR	6,503.70	Capitalisation X Hedged (i) (EUR)	31/03/2023	1.07%
	30/09/2022	EUR	6,212.58	Distribution Z (EUR)	31/03/2023	0.11%
	30/09/2021	EUR	6,636.47	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	34.03%
<b>Número de acciones</b>						
	31/03/2023		18,373			
	30/09/2022		3,990			
Capitalisation I (EUR)	31/03/2023		18,373			
	30/09/2022		3,990			
	30/09/2021		-			
Capitalisation I (USD)	31/03/2023		7,128			
	30/09/2022		7,341			
	30/09/2021		3,733			
Capitalisation I Hedged (i) (CZK)	31/03/2023		259			
	30/09/2022		76			
	30/09/2021		-			
Capitalisation P (SGD)	31/03/2023		15			
	30/09/2022		13			
	30/09/2021		-			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Enhanced Index Sustainable Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>869,752,467.54</b>
Acciones		869,752,467.54
<b>Total instrumentos financieros derivados</b>		<b>24,723.72</b>
Contratos a plazo sobre divisas		24,723.72
<b>Efectivo en bancos</b>		<b>2,604,905.74</b>
<b>Otros activos</b>	4	<b>2,337,880.53</b>
<b>Total activos</b>		<b>874,719,977.53</b>
<b>Pasivos corrientes</b>	4	<b>(781,881.74)</b>
<b>Total pasivo</b>		<b>(781,881.74)</b>
<b>Activos netos al final del período</b>		<b>873,938,095.79</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					330	BLACK KNIGHT INC	USD	18,994.80	0.00
					8,377	BLOCK INC	USD	575,081.05	0.07
					1,031	BOOKING HOLDINGS INC	USD	2,734,634.71	0.31
					4,855	BOSTON PROPERTIES INC	USD	262,752.60	0.03
					25,953	BOSTON SCIENTIFIC CORP	USD	1,298,428.59	0.15
					52,012	BRISTOL-MYERS SQUIBB CO	USD	3,604,951.72	0.41
					968	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	141,879.76	0.02
					4,351	BROWN & BROWN INC	USD	249,834.42	0.03
					10,915	BROWN-FORMAN CORP - B	USD	701,507.05	0.08
					956	BURLINGTON STORES INC	USD	193,207.60	0.02
					4,773	CADENCE DESIGN SYSTEMS INC	USD	1,002,759.57	0.11
					2,968	CAPITAL ONE FINANCIAL CORP	USD	285,402.88	0.03
					9,097	CARDINAL HEALTH INC	USD	686,823.50	0.08
					1,716	CARLISLE COS INC	USD	387,936.12	0.04
					1,199	CARMAX INC	USD	77,071.72	0.01
					20,480	CARRIER GLOBAL CORP	USD	936,960.00	0.11
					2,130	CATALENT INC	USD	139,962.30	0.02
					2,159	CBOE GLOBAL MARKETS INC	USD	289,824.16	0.03
					8,382	CBRE GROUP INC - A	USD	610,293.42	0.07
					6,792	CENTENE CORP	USD	429,322.32	0.05
					329	CERIDIAN HCM HOLDING INC	USD	24,089.38	0.00
					8,876	CH ROBINSON WORLDWIDE INC	USD	882,008.12	0.10
					381	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	76,893.42	0.01
					28,938	CHARLES SCHWAB CORP/THE	USD	1,515,772.44	0.17
					2,466	CHARTER COMMUNICATIONS INC - A	USD	881,866.26	0.10
					4,553	CHURCH & DWIGHT CO INC	USD	402,530.73	0.05
					6,428	CIGNA GROUP	USD	1,642,546.84	0.19
					3,080	CINCINNATI FINANCIAL CORP	USD	345,206.40	0.04
					2,451	CINTAS CORP	USD	1,134,028.68	0.13
					90,808	CISCO SYSTEMS INC	USD	4,746,988.20	0.54
					21,358	CITIZENS FINANCIAL GROUP INC	USD	648,642.46	0.07
					2,326	CLOROX CO/THE	USD	368,066.24	0.04
					6,089	CLOUDFLARE INC - A	USD	375,447.74	0.04
					7,831	CME GROUP INC - A	USD	1,499,793.12	0.17
					63,016	COCA-COLA CO/THE	USD	3,908,882.48	0.45
					5,151	COGNEX CORP	USD	255,232.05	0.03
					11,961	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	728,783.73	0.08
					22,187	COLGATE-PALMOLIVE CO	USD	1,667,353.05	0.19
					86,566	COMCAST CORP - A	USD	3,281,717.06	0.38
					5,527	CONSTELLATION BRANDS INC - A	USD	1,248,494.03	0.14
					1,169	COOPER COS INC/THE	USD	436,457.84	0.05
					12,368	COPART INC	USD	930,197.28	0.11
					46,456	CORTEVA INC	USD	2,801,761.36	0.32
					9,708	COSTAR GROUP INC	USD	668,395.80	0.08
					10,085	COSTCO WHOLESALE CORP	USD	5,010,933.95	0.57
					9,645	CROWN CASTLE INC	USD	1,290,886.80	0.15
					2,183	CROWN HOLDINGS INC	USD	180,555.93	0.02
					3,983	CUMMINS INC	USD	951,459.04	0.11
					27,115	CVS HEALTH CORP	USD	2,014,915.65	0.23
					13,636	DANAHER CORP	USD	3,436,817.44	0.39
					6,778	DEERE & CO	USD	2,798,500.64	0.32
					19,597	DELL TECHNOLOGIES INC - C	USD	787,995.37	0.09
					8,864	DENTSPLY SIRONA INC	USD	348,177.92	0.04
					7,770	DEXCOM INC	USD	902,718.60	0.10
					4,029	DIGITAL REALTY TRUST INC	USD	396,090.99	0.05
					7,019	DISCOVER FINANCIAL SERVICES	USD	693,757.96	0.08
					9,738	DISH NETWORK CORP - A	USD	90,855.54	0.01
					1,085	DOCUSIGN INC - A	USD	63,255.50	0.01
					1,299	DOMINO'S PIZZA INC	USD	428,501.13	0.05
					5,690	DOVER CORP	USD	864,538.60	0.10
<b>Acciones</b>									
<b>Estados Unidos</b>									
3,429	A O SMITH CORP	USD	237,115.35	0.03					
35,628	ABBOTT LABORATORIES	USD	3,607,691.28	0.41					
33,968	ABBVIE INC	USD	5,413,480.16	0.62					
8,541	ADOBE INC	USD	3,291,445.17	0.38					
40,177	ADVANCED MICRO DEVICES INC	USD	3,937,747.77	0.45					
19,973	AFLAC INC	USD	1,288,657.96	0.15					
9,603	AGILENT TECHNOLOGIES INC	USD	1,328,479.02	0.15					
8,335	AIRBNB INC - A	USD	1,036,874.00	0.12					
4,343	AKAMAI TECHNOLOGIES INC	USD	340,056.90	0.04					
3,596	ALBEMARLE CORP	USD	794,859.84	0.09					
4,093	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	514,039.87	0.06					
1,912	ALIGN TECHNOLOGY INC	USD	638,875.68	0.07					
7,319	ALLSTATE CORP/THE	USD	811,018.39	0.09					
6,726	ALLY FINANCIAL INC	USD	171,445.74	0.02					
101,655	ALPHABET INC - A	USD	10,544,673.15	1.21					
98,764	ALPHABET INC - C	USD	10,271,456.00	1.18					
155,579	AMAZON.COM INC	USD	16,069,754.91	1.84					
14,722	AMERICAN EXPRESS CO	USD	2,428,393.90	0.28					
82	AMERICAN FINANCIAL GROUP INC/OH	USD	9,963.00	0.00					
29,900	AMERICAN INTERNATIONAL GROUP INC	USD	1,505,764.00	0.17					
9,256	AMERICAN TOWER CORP	USD	1,891,371.04	0.22					
20,263	AMERICAN WATER WORKS CO INC	USD	2,968,326.87	0.34					
3,119	AMERIPRISE FINANCIAL INC	USD	955,973.50	0.11					
2,045	AMERISOURCEBERGEN CORP	USD	327,424.95	0.04					
11,239	AMGEN INC	USD	2,717,028.25	0.31					
38,736	ANNALY CAPITAL MANAGEMENT INC	USD	740,244.96	0.08					
1,235	ANSYS INC	USD	411,008.00	0.05					
3,272	APOLLO GLOBAL MANAGEMENT INC	USD	206,659.52	0.02					
268,484	APPLE INC	USD	44,273,011.60	5.08					
22,063	APPLIED MATERIALS INC	USD	2,709,998.29	0.31					
17,179	ARAMARK	USD	615,008.20	0.07					
6,308	ARISTA NETWORKS INC	USD	1,058,860.88	0.12					
2,620	ARROW ELECTRONICS INC	USD	327,159.40	0.04					
3,592	ARTHUR J GALLAGHER & CO	USD	687,185.52	0.08					
177,790	AT&T INC	USD	3,422,457.50	0.39					
4,528	AUTODESK INC	USD	942,548.48	0.11					
9,415	AUTOMATIC DATA PROCESSING INC	USD	2,096,061.45	0.24					
4,950	AVALONBAY COMMUNITIES INC	USD	831,897.00	0.10					
8,039	AVANTOR INC	USD	169,944.46	0.02					
1,920	AVERY DENNISON CORP	USD	343,545.60	0.04					
6,539	AXON ENTERPRISE INC	USD	1,470,294.15	0.17					
109,088	BAKER HUGHES CO - A	USD	3,148,279.68	0.36					
8,054	BALL CORP	USD	443,855.94	0.05					
132,964	BANK OF AMERICA CORP	USD	3,802,770.40	0.44					
21,459	BANK OF NEW YORK MELLON CORP/THE	USD	975,096.96	0.11					
13,007	BAXTER INTERNATIONAL INC	USD	527,563.92	0.06					
6,610	BECTON DICKINSON AND CO	USD	1,636,239.40	0.19					
1,956	BEST BUY CO INC	USD	153,096.12	0.02					
903	BILL.COM HOLDINGS INC	USD	73,269.42	0.01					
2,932	BIOGEN INC	USD	815,183.96	0.09					
535	BIOMARIN PHARMACEUTICAL INC	USD	52,023.40	0.01					
247	BIO-RAD LABORATORIES INC - A	USD	118,317.94	0.01					
480	BIO-TECHNE CORP	USD	35,611.20	0.00					

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## Goldman Sachs Global Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
7,062	DR HORTON INC	USD	689,886.78	0.08	6,092	HERSHEY CO/THE	USD	1,549,865.72	0.18
2,907	DROPBOX INC - A	USD	62,849.34	0.01	49,284	HEWLETT PACKARD ENTERPRISE CO	USD	785,094.12	0.09
17,998	DUPONT DE NEMOURS INC	USD	1,291,716.46	0.15	5,476	HOLOGIC INC	USD	441,913.20	0.05
1,384	DYNATRACE INC	USD	58,543.20	0.01	18,966	HOME DEPOT INC/THE	USD	5,597,245.92	0.64
14,804	EBAY INC	USD	656,853.48	0.08	32,376	HOST HOTELS & RESORTS INC	USD	533,880.24	0.06
8,164	ECOLAB INC	USD	1,351,386.92	0.15	35,223	HP INC	USD	1,033,795.05	0.12
15,734	EDWARDS LIFESCIENCES CORP	USD	1,301,673.82	0.15	1,289	HUBBELL INC - B	USD	313,626.59	0.04
9,133	ELANCO ANIMAL HEALTH INC	USD	85,850.20	0.01	54	HUBSPOT INC	USD	23,152.50	0.00
4,589	ELECTRONIC ARTS INC	USD	552,745.05	0.06	2,346	HUMANA INC	USD	1,138,889.16	0.13
4,702	ELEVANCE HEALTH INC	USD	2,162,026.62	0.25	34,419	HUNTINGTON BANCSHARES INC/OH	USD	385,492.80	0.04
14,963	ELI LILLY & CO	USD	5,138,593.46	0.59	2,096	IDEX CORP	USD	484,238.88	0.06
19,883	EMERSON ELECTRIC CO	USD	1,732,604.62	0.20	1,545	IDEXX LABORATORIES INC	USD	772,623.60	0.09
3,589	ENPHASE ENERGY INC	USD	754,694.92	0.09	8,960	ILLINOIS TOOL WORKS INC	USD	2,181,312.00	0.25
1,182	ENTEGRIS INC	USD	96,935.82	0.01	3,441	ILLUMINA INC	USD	800,204.55	0.09
1,050	EPAM SYSTEMS INC	USD	313,950.00	0.04	1,452	INCYTE CORP	USD	104,936.04	0.01
1,448	EQUINIX INC	USD	1,044,065.92	0.12	11,994	INGERSOLL RAND INC	USD	697,810.92	0.08
22,662	EQUITABLE HOLDINGS INC	USD	575,388.18	0.07	1,356	INSULET CORP	USD	432,509.76	0.05
5,946	EQUITY RESIDENTIAL	USD	356,760.00	0.04	104,406	INTEL CORP	USD	3,410,944.02	0.39
292	ERIE INDEMNITY CO - A	USD	67,644.72	0.01	10,320	INTERCONTINENTAL EXCHANGE INC	USD	1,076,272.80	0.12
51,305	ESSENTIAL UTILITIES INC	USD	2,239,463.25	0.26	19,409	INTERNATIONAL BUSINESS MACHINES CORP	USD	2,544,325.81	0.29
927	ESSEX PROPERTY TRUST INC	USD	193,872.78	0.02	8,564	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	787,545.44	0.09
5,781	ESTEE LAUDER COS INC/THE - A	USD	1,424,785.26	0.16	13,264	INTERPUBLIC GROUP OF COS INC/THE	USD	493,951.36	0.06
2,589	ETSY INC	USD	288,233.37	0.03	5,330	INTUIT INC	USD	2,376,273.90	0.27
17,053	EVERSOURCE ENERGY	USD	1,334,567.78	0.15	7,828	INTUITIVE SURGICAL INC	USD	1,999,819.16	0.23
2,047	EXACT SCIENCES CORP	USD	138,807.07	0.02	5,877	IQVIA HOLDINGS INC	USD	1,168,876.53	0.13
8,967	EXPEDIA GROUP INC	USD	870,068.01	0.10	5,185	IRON MOUNTAIN INC	USD	274,338.35	0.03
16,572	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	1,824,908.64	0.21	5,117	J M SMUCKER CO/THE	USD	805,262.29	0.09
495	FACTSET RESEARCH SYSTEMS INC	USD	205,469.55	0.02	371	JACK HENRY & ASSOCIATES INC	USD	55,917.12	0.01
294	FAIR ISAAC CORP	USD	206,590.86	0.02	53,405	JPMORGAN CHASE & CO	USD	6,959,205.55	0.80
16,556	FASSTENAL CO	USD	893,030.64	0.10	9,581	JUNIPER NETWORKS INC	USD	329,778.02	0.04
15,536	FIDELITY NATIONAL FINANCIAL INC	USD	542,672.48	0.06	35,644	KEURIG DR PEPPER INC	USD	1,257,520.32	0.14
13,792	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	749,319.36	0.09	39,615	KEYCORP	USD	495,979.80	0.06
20,133	FIFTH THIRD BANCORP	USD	536,343.12	0.06	4,085	KEYSIGHT TECHNOLOGIES INC	USD	659,645.80	0.08
111	FIRST CITIZENS BANCSHARES INC/NC - A	USD	108,014.10	0.01	8,732	KIMCO REALTY CORP	USD	170,535.96	0.02
1,310	FIRST HORIZON NATIONAL CORP	USD	23,291.80	0.00	3,986	KLA CORP	USD	1,591,091.62	0.18
2,221	FIRST REPUBLIC BANK/CA	USD	31,071.79	0.00	30,698	KRAFT HEINZ CO/THE	USD	1,187,091.66	0.14
13,893	FISERV INC	USD	1,570,325.79	0.18	21,823	KROGER CO/THE	USD	1,077,401.51	0.12
1,755	FLEETCOR TECHNOLOGIES INC	USD	370,041.75	0.04	2,005	LABORATORY CORP OF AMERICA HOLDINGS	USD	459,987.10	0.05
9,975	FMC CORP	USD	1,218,246.75	0.14	3,054	LAM RESEARCH CORP	USD	1,618,986.48	0.19
99,605	FORD MOTOR CO	USD	1,255,023.00	0.14	4,471	LAMB WESTON HOLDINGS INC	USD	467,308.92	0.05
15,380	FORTINET INC	USD	1,022,154.80	0.12	1,863	LEAR CORP	USD	259,869.87	0.03
8,038	FORTIVE CORP	USD	547,950.46	0.06	5,171	LENNAR CORP - A	USD	543,523.81	0.06
6,676	FORTUNE BRANDS INNOVATIONS INC	USD	392,081.48	0.04	1,098	LENNOX INTERNATIONAL INC	USD	275,905.44	0.03
6,469	FOX CORP - A	USD	220,269.45	0.03	6,852	LKQ CORP	USD	388,919.52	0.04
9,181	FRANKLIN RESOURCES INC	USD	247,336.14	0.03	24,483	LOEWS CORP	USD	1,420,503.66	0.16
912	F5 INC	USD	132,869.28	0.02	13,556	LOWE'S COS INC	USD	2,710,793.32	0.31
1,959	GARTNER INC	USD	638,183.43	0.07	2,459	LPL FINANCIAL HOLDINGS INC	USD	497,701.60	0.06
16,147	GEN DIGITAL INC	USD	277,082.52	0.03	2,634	LULULEMON ATHLETICA INC	USD	959,276.46	0.11
1,205	GENERAC HOLDINGS INC	USD	130,152.05	0.01	350	MARKEL CORP	USD	447,093.50	0.05
20,835	GENERAL MILLS INC	USD	1,780,559.10	0.20	914	MARKETAXESS HOLDINGS INC	USD	357,639.06	0.04
4,725	GENUINE PARTS CO	USD	790,539.75	0.09	13,296	MARSH & MCLENNAN COS INC	USD	2,214,448.80	0.25
26,156	GILEAD SCIENCES INC	USD	2,170,163.32	0.25	39,339	MARVELL TECHNOLOGY INC	USD	1,703,378.70	0.19
7,575	GLOBAL PAYMENTS INC	USD	797,193.00	0.09	8,758	MASCO CORP	USD	435,447.76	0.05
834	GLOBE LIFE INC	USD	91,756.68	0.01	15,360	MASTERCARD INC - A	USD	5,581,977.60	0.64
4,830	GODADDY INC - A	USD	375,387.60	0.04	4,307	MATCH GROUP INC	USD	165,345.73	0.02
263,601	HALLIBURTON CO	USD	8,340,335.64	0.96	5,586	MCCORMICK & CO INC/MD	USD	464,811.06	0.05
9,948	HARTFORD FINANCIAL SERVICES GROUP INC/THE	USD	693,276.12	0.08	18,437	MCDONALD'S CORP	USD	5,155,169.57	0.59
3,871	HASBRO INC	USD	207,833.99	0.02	2,971	MCKESSON CORP	USD	1,057,824.55	0.12
4,932	HCA HEALTHCARE INC	USD	1,300,469.76	0.15	14,274	MEDICAL PROPERTIES TRUST INC	USD	117,332.28	0.01
2,311	HENRY SCHEIN INC	USD	188,438.94	0.02	1,015	MERCADOLIBRE INC	USD	1,337,830.90	0.15
					51,300	MERCK & CO INC	USD	5,457,807.00	0.62

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Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
25,959	METLIFE INC	USD	1,504,064.46	0.17	3,357	RESMED INC	USD	735,149.43	0.08
652	METTLER-TOLEDO INTERNATIONAL INC	USD	997,696.92	0.11	4,940	ROBERT HALF INTERNATIONAL INC	USD	398,015.80	0.05
119,327	MICROSOFT CORP	USD	34,401,974.10	3.94	3,123	ROCKWELL AUTOMATION INC	USD	916,444.35	0.10
9,685	MOLSON COORS BEVERAGE CO - B	USD	500,520.80	0.06	1,408	ROKU INC - A	USD	92,674.56	0.01
44,925	MONDELEZ INTERNATIONAL INC - A	USD	3,132,171.00	0.36	3,336	ROPER TECHNOLOGIES INC	USD	1,470,141.84	0.17
1,358	MONGODB INC - A	USD	316,576.96	0.04	7,483	ROSS STORES INC	USD	794,170.79	0.09
2,600	MONOLITHIC POWER SYSTEMS INC	USD	1,301,404.00	0.15	7,171	RPM INTERNATIONAL INC	USD	625,598.04	0.07
26,076	MONSTER BEVERAGE CORP	USD	1,408,364.76	0.16	17,704	SALESFORCE INC	USD	3,536,905.12	0.40
3,893	MOODY'S CORP	USD	1,191,335.86	0.14	1,528	SBA COMMUNICATIONS CORP - A	USD	398,914.96	0.05
28,895	MORGAN STANLEY	USD	2,536,981.00	0.29	3,475	SERVICENOW INC	USD	1,614,902.00	0.18
1,572	MSCI INC - A	USD	879,832.68	0.10	7,457	SHERWIN-WILLIAMS CO/THE	USD	1,676,109.89	0.19
2,277	M&T BANK CORP	USD	272,260.89	0.03	18,805	SIRIUS XM HOLDINGS INC	USD	74,655.85	0.01
5,284	NASDAQ INC	USD	288,876.28	0.03	12,226	SKYWORKS SOLUTIONS INC	USD	1,442,423.48	0.17
5,847	NETAPP INC	USD	373,330.95	0.04	25,864	SNAP INC - A	USD	289,935.44	0.03
8,801	NETFLIX INC	USD	3,040,569.48	0.35	1,353	SNAP-ON INC	USD	334,042.17	0.04
983	NEUROCRINE BIOSCIENCES INC	USD	99,499.26	0.01	4,477	SNOWFLAKE INC - A	USD	690,756.33	0.08
20,468	NEWELL BRANDS INC	USD	254,621.92	0.03	1,124	SOLAREEDGE TECHNOLOGIES INC	USD	341,639.80	0.04
11,473	NEWS CORP - A	USD	198,138.71	0.02	8,451	S&P GLOBAL INC	USD	2,913,651.27	0.33
23,434	NIKE INC - B	USD	2,873,945.76	0.33	1,452	SPLUNK INC	USD	139,217.76	0.02
2,385	NORDSON CORP	USD	530,090.10	0.06	4,986	STANLEY BLACK & DECKER INC	USD	401,771.88	0.05
7,961	NORFOLK SOUTHERN CORP	USD	1,687,732.00	0.19	34,592	STARBUCKS CORP	USD	3,602,064.96	0.41
5,201	NORTHERN TRUST CORP	USD	458,364.13	0.05	11,615	STEEL DYNAMICS INC	USD	1,313,191.90	0.15
45,917	NVIDIA CORP	USD	12,754,365.09	1.46	5,833	STRYKER CORP	USD	1,665,146.51	0.19
29	NVR INC	USD	161,593.51	0.02	14,071	SYNCHRONY FINANCIAL	USD	409,184.68	0.05
2,706	OKTA INC - A	USD	233,365.44	0.03	3,487	SYNOPTIS INC	USD	1,346,855.75	0.15
5,261	OMNICOM GROUP INC	USD	496,322.74	0.06	14,146	SYSCO CORP	USD	1,092,495.58	0.13
34,838	ORACLE CORP	USD	3,237,146.96	0.37	2,545	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	303,618.50	0.03
11,583	OTIS WORLDWIDE CORP	USD	977,605.20	0.11	9,222	TARGET CORP	USD	1,527,439.86	0.17
14,559	PACCAR INC	USD	1,065,718.80	0.12	1,352	TELEFLEX INC	USD	342,475.12	0.04
6,020	PALO ALTO NETWORKS INC	USD	1,202,434.80	0.14	3,186	TERADYNE INC	USD	342,526.86	0.04
14,190	PARAMOUNT GLOBAL - B	USD	316,578.90	0.04	44,054	TESLA INC	USD	9,139,442.84	1.05
4,445	PAYCHEX INC	USD	509,352.55	0.06	7,968	THERMO FISHER SCIENTIFIC INC	USD	4,592,516.16	0.53
993	PAYCOM SOFTWARE INC	USD	301,881.93	0.03	26,308	TJX COS INC/THE	USD	2,061,494.88	0.24
19,452	PAYPAL HOLDINGS INC	USD	1,477,184.88	0.17	14,361	T-MOBILE US INC	USD	2,080,047.24	0.24
33,915	PEPSICO INC	USD	6,182,704.50	0.71	2,215	TRACTOR SUPPLY CO	USD	520,613.60	0.06
3,206	PERKINELMER INC	USD	427,231.56	0.05	9,306	TRADE DESK INC/THE - A	USD	566,828.46	0.06
109,201	PFIZER INC	USD	4,455,400.80	0.51	5,382	TRANSUNION	USD	334,437.48	0.04
19,757	PINTEREST INC - A	USD	538,773.39	0.06	6,710	TRAVELERS COS INC/THE	USD	1,150,161.10	0.13
15,878	PLUG POWER INC	USD	186,090.16	0.02	2,981	TRIMBLE INC	USD	156,264.02	0.02
11,016	PNC FINANCIAL SERVICES GROUP INC/THE	USD	1,400,133.60	0.16	28,578	TRUIST FINANCIAL CORP	USD	974,509.80	0.11
962	POOL CORP	USD	329,427.28	0.04	2,554	TWILIO INC - A	USD	170,173.02	0.02
6,395	PPG INDUSTRIES INC	USD	854,244.10	0.10	452	TYLER TECHNOLOGIES INC	USD	160,297.28	0.02
7,402	PRINCIPAL FINANCIAL GROUP INC	USD	550,116.64	0.06	2,156	UNITED RENTALS INC	USD	853,258.56	0.10
50,127	PROCTER & GAMBLE CO/THE	USD	7,453,383.63	0.85	469	UNITED THERAPEUTICS CORP	USD	105,037.24	0.01
13,056	PROGRESSIVE CORP/THE	USD	1,867,791.36	0.21	15,678	UNITEDHEALTH GROUP INC	USD	7,409,266.02	0.85
19,027	PROLOGIS INC	USD	2,373,998.79	0.27	32,542	US BANCORP	USD	1,173,139.10	0.13
16,341	PRUDENTIAL FINANCIAL INC	USD	1,352,054.34	0.15	11,240	VENTAS INC	USD	487,254.00	0.06
1,415	PTC INC	USD	181,445.45	0.02	1,958	VERISIGN INC	USD	413,784.14	0.05
4,572	PUBLIC STORAGE	USD	1,381,384.08	0.16	5,226	VERISK ANALYTICS INC - A	USD	1,002,660.36	0.11
1,973	PULTEGROUP INC	USD	114,986.44	0.01	97,270	VERIZON COMMUNICATIONS INC	USD	3,782,830.30	0.43
11,568	QORVO INC	USD	1,174,961.76	0.13	4,867	VERTEX PHARMACEUTICALS INC	USD	1,533,445.69	0.18
21,239	QUALCOMM INC	USD	2,709,671.62	0.31	30,479	VISA INC - A	USD	6,871,795.34	0.79
4,408	QUANTA SERVICES INC	USD	734,549.12	0.08	4,621	VMWARE INC - A	USD	576,931.85	0.07
2,405	QUEST DIAGNOSTICS INC	USD	340,259.40	0.04	276	VULCAN MATERIALS CO	USD	47,350.56	0.01
3,645	RAYMOND JAMES FINANCIAL INC	USD	339,969.15	0.04	999	W R BERKLEY CORP	USD	62,197.74	0.01
15,839	REALTY INCOME CORP	USD	1,002,925.48	0.11	32,574	WALGREENS BOOTS ALLIANCE INC	USD	1,126,408.92	0.13
8,414	REGENCY CENTERS CORP	USD	514,768.52	0.06	34,410	WALT DISNEY CO/THE	USD	3,445,473.30	0.39
1,761	REGENERON PHARMACEUTICALS INC	USD	1,446,960.87	0.17	1,710	WATERS CORP	USD	529,467.30	0.06
30,802	REGIONS FINANCIAL CORP	USD	571,685.12	0.07	695	WEST PHARMACEUTICAL SERVICES INC	USD	240,796.65	0.03
786	RELIANCE STEEL & ALUMINUM CO	USD	201,797.64	0.02	7,054	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	712,877.24	0.08
416	REPLIGEN CORP	USD	70,037.76	0.01	27,607	WEYERHAEUSER CO	USD	831,798.91	0.10

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2,083	WHIRLPOOL CORP	USD	274,997.66	0.03	13,600	NITTO DENKO CORP	JPY	873,694.49	0.10
2,452	WORKDAY INC - A	USD	506,436.08	0.06	93,700	NOMURA HOLDINGS INC	JPY	358,846.57	0.04
1,279	WW GRAINGER INC	USD	880,987.99	0.10	10,300	NOMURA REAL ESTATE HOLDINGS INC	JPY	226,756.33	0.03
4,792	XYLEM INC/NY	USD	501,722.40	0.06	5,300	NOMURA RESEARCH INSTITUTE LTD	JPY	122,056.50	0.01
11,435	YUM! BRANDS INC	USD	1,510,334.80	0.17	22,400	NTT DATA CORP	JPY	291,508.00	0.03
1,169	ZEBRA TECHNOLOGIES CORP - A	USD	371,742.00	0.04	6,500	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	84,003.31	0.01
794	ZILLOW GROUP INC - C	USD	35,309.18	0.00	40,900	OLYMPUS CORP	JPY	712,500.19	0.08
5,682	ZIMMER BIOMET HOLDINGS INC	USD	734,114.40	0.08	1,200	OMRON CORP	JPY	69,489.82	0.01
11,193	ZOETIS INC	USD	1,862,962.92	0.21	12,800	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	246,113.16	0.03
3,601	ZOOM VIDEO COMMUNICATIONS INC - A	USD	265,897.84	0.03	8,400	PERSOL HOLDINGS CO LTD	JPY	167,507.70	0.02
540	ZSCALER INC	USD	63,088.20	0.01	2,600	RAKUTEN GROUP INC	JPY	11,994.89	0.00
			<b>555,998,381.47</b>	<b>63.62</b>	31,000	RECRUIT HOLDINGS CO LTD	JPY	850,176.57	0.10
	<b>Japón</b>				140,400	RESONA HOLDINGS INC	JPY	674,624.69	0.08
2,100	ADVANTEST CORP	JPY	191,870.16	0.02	68,900	RICOH CO LTD	JPY	513,035.54	0.06
14,000	AEON CO LTD	JPY	269,922.61	0.03	29,300	SEIKO EPSON CORP	JPY	414,105.49	0.05
17,700	ASAHI GROUP HOLDINGS LTD	JPY	654,856.11	0.07	22,400	SEKISUI HOUSE LTD	JPY	454,092.72	0.05
58,000	ASTELLAS PHARMA INC	JPY	820,602.60	0.09	31,600	SG HOLDINGS CO LTD	JPY	465,369.30	0.05
16,500	BANDAI NAMCO HOLDINGS INC	JPY	353,146.37	0.04	20,800	SHARP CORP/JAPAN	JPY	145,814.11	0.02
17,500	BRIDGESTONE CORP	JPY	705,706.66	0.08	66,400	SHIMIZU CORP	JPY	374,182.88	0.04
26,500	CONCORDIA FINANCIAL GROUP LTD	JPY	97,167.33	0.01	9,500	SHISEIDO CO LTD	JPY	441,201.44	0.05
21,700	DAI NIPPON PRINTING CO LTD	JPY	604,091.22	0.07	69,500	SOFTBANK CORP	JPY	798,448.42	0.09
8,100	DAIFUKU CO LTD	JPY	148,683.60	0.02	33,200	SOFTBANK GROUP CORP	JPY	1,292,677.14	0.15
12,600	DAI-ICHI LIFE HOLDINGS INC	JPY	230,528.21	0.03	6,000	SOMPO HOLDINGS INC	JPY	236,772.11	0.03
43,000	DAIICHI SANKYO CO LTD	JPY	1,557,938.24	0.18	27,900	SONY GROUP CORP	JPY	2,512,446.46	0.29
2,700	DISCO CORP	JPY	310,391.46	0.04	2,000	SQUARE ENIX HOLDINGS CO LTD	JPY	95,574.42	0.01
6,100	EISAI CO LTD	JPY	343,935.68	0.04	70,500	SUBARU CORP	JPY	1,120,086.03	0.13
29,500	FANUC CORP	JPY	1,055,075.51	0.12	194,300	SUMITOMO CORP	JPY	3,417,659.48	0.38
4,300	FAST RETAILING CO LTD	JPY	933,082.88	0.11	18,800	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	239,714.48	0.03
19,200	FUJII ELECTRIC CO LTD	JPY	750,169.06	0.09	40,500	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1,612,209.78	0.18
9,000	FUJIFILM HOLDINGS CORP	JPY	452,941.62	0.05	13,600	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	464,028.85	0.05
4,500	FUJITSU LTD	JPY	603,031.78	0.07	13,800	SUNTORY BEVERAGE & FOOD LTD	JPY	511,706.36	0.06
3,100	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	71,624.46	0.01	12,900	TAISEI CORP	JPY	396,915.62	0.05
32,100	HITACHI LTD	JPY	1,749,111.13	0.20	43,500	TAKEDA PHARMACEUTICAL CO LTD	JPY	1,421,782.25	0.16
8,700	HOYA CORP	JPY	951,776.99	0.11	19,300	TERUMO CORP	JPY	518,282.37	0.06
23,700	ISUZU MOTORS LTD	JPY	281,180.40	0.03	9,000	TOKYO ELECTRON LTD	JPY	1,084,679.54	0.12
10,000	JAPAN EXCHANGE GROUP INC	JPY	151,664.29	0.02	26,900	TOKYU CORP	JPY	356,133.44	0.04
66,100	JAPAN POST BANK CO LTD	JPY	537,878.88	0.06	38,100	TOPPAN INC	JPY	762,916.07	0.09
50,100	KAJIMA CORP	JPY	601,546.32	0.07	3,000	WELCIA HOLDINGS CO LTD	JPY	63,881.58	0.01
11,700	KAO CORP	JPY	454,233.23	0.05	2,400	YAMAHA CORP	JPY	91,787.51	0.01
47,300	KDDI CORP	JPY	1,454,646.48	0.17	20,100	YAMAHA MOTOR CO LTD	JPY	522,548.65	0.06
28,400	KIRIN HOLDINGS CO LTD	JPY	447,264.26	0.05	5,200	YASKAWA ELECTRIC CORP	JPY	225,441.43	0.03
4,000	KOEI TECMO HOLDINGS CO LTD	JPY	71,770.98	0.01	17,600	YOKOGAWA ELECTRIC CORP	JPY	284,318.88	0.03
29,300	KOMATSU LTD	JPY	721,437.37	0.08	120,500	Z HOLDINGS CORP	JPY	337,534.00	0.04
33,900	KUBOTA CORP	JPY	509,174.99	0.06	2,900	ZOZO INC	JPY	65,696.15	0.01
5,100	KURITA WATER INDUSTRIES LTD	JPY	231,452.40	0.03				<b>58,216,905.05</b>	<b>6.66</b>
19,400	LIXIL CORP	JPY	317,332.63	0.04		<b>Canadá</b>			
6,800	MAKITA CORP	JPY	167,585.84	0.02	15,648	BANK OF MONTREAL	CAD	1,391,884.02	0.16
388,400	MARUBENI CORP	JPY	5,239,854.23	0.59	32,077	BANK OF NOVA SCOTIA/THE	CAD	1,613,390.02	0.18
49,300	MAZDA MOTOR CORP	JPY	453,771.88	0.05	23,383	BCE INC	CAD	1,046,002.01	0.12
31,000	MINEBEA MITSUMI INC	JPY	584,874.90	0.07	989	BRP INC	CAD	77,287.21	0.01
115,300	MITSUBISHI ELECTRIC CORP	JPY	1,367,503.57	0.16	19,791	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	838,084.91	0.10
32,300	MITSUBISHI ESTATE CO LTD	JPY	382,605.38	0.04	291	CANADIAN TIRE CORP LTD - A	CAD	37,923.43	0.00
388,000	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2,471,900.22	0.27	6,807	CCL INDUSTRIES INC - B	CAD	337,696.81	0.04
81,120	MIZUHO FINANCIAL GROUP INC	JPY	1,144,664.21	0.13	532	CGI INC	CAD	51,201.09	0.01
7,400	NEC CORP	JPY	283,567.51	0.03	392	CONSTELLATION SOFTWARE INC/CANADA	CAD	735,978.66	0.08
16,300	NEXON CO LTD	JPY	386,403.94	0.04	43,599	ELEMENT FLEET MANAGEMENT CORP	CAD	571,827.13	0.07
10,400	NIDEC CORP	JPY	534,886.17	0.06	4,302	EMPIRE CO LTD - A	CAD	115,167.15	0.01
37,000	NIPPON PAINT HOLDINGS CO LTD	JPY	344,173.12	0.04	7,056	GEORGE WESTON LTD	CAD	933,778.85	0.11
4,500	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	133,961.98	0.02	14,071	GFL ENVIRONMENTAL INC	CAD	484,507.78	0.06
1,300	NITORI HOLDINGS CO LTD	JPY	155,601.47	0.02	30,621	GREAT-WEST LIFECO INC - B	CAD	810,466.04	0.09

Las notas adjuntas forman parte integrante de estos estados financieros.





## Goldman Sachs Global Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
18,767	BNP PARIBAS SA	EUR	1,125,699.15	0.13	75,798	AIB GROUP PLC	EUR	308,156.46	0.04
6,061	BOUYGUES SA	EUR	204,726.82	0.02	1,359	ALLEGION PLC	USD	145,046.07	0.02
1,445	CAPGEMINI SE	EUR	268,063.88	0.03	5,019	AON PLC - A	USD	1,582,440.51	0.18
18,082	CARREFOUR SA	EUR	365,989.86	0.04	24,745	BANK OF IRELAND GROUP PLC	EUR	250,668.32	0.03
938	COVIVIO SA	EUR	54,623.23	0.01	1,143	DCC PLC	GBP	66,677.71	0.01
15,335	DANONE SA	EUR	954,825.31	0.11	4,484	HORIZON THERAPEUTICS PLC	USD	489,383.76	0.06
1,531	DASSAULT SYSTEMES SE	EUR	62,999.57	0.01	2,002	JAZZ PHARMACEUTICALS PLC	USD	292,952.66	0.03
928	EAFFAGE SA	EUR	100,560.42	0.01	26,501	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1,595,890.22	0.18
5,397	ESSILORLUXOTTICA SA	EUR	973,352.71	0.11	890	KINGSPAN GROUP PLC	EUR	60,955.93	0.01
2,661	EURAZEO SA	EUR	189,363.34	0.02	13,353	LINDE PLC	USD	4,746,190.32	0.54
32,779	GETLINK SE	EUR	540,957.58	0.06	29,814	MEDTRONIC PLC	USD	2,403,604.68	0.28
630	HERMES INTERNATIONAL	EUR	1,275,839.94	0.15	2,858	PENTAIR PLC	USD	157,961.66	0.02
1,036	KERING SA	EUR	675,337.31	0.08	7,765	SMURFIT KAPPA GROUP PLC	EUR	281,181.35	0.03
16,709	KLEPIERRE SA	EUR	378,500.32	0.04	1,922	STERIS PLC	USD	367,640.16	0.04
2,586	LEGRAND SA	EUR	236,227.78	0.03	5,400	TRANE TECHNOLOGIES PLC	USD	993,492.00	0.11
4,855	L'OREAL SA	EUR	2,169,226.40	0.25	3,146	WILLIS TOWERS WATSON PLC	USD	731,067.48	0.08
5,055	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4,637,448.72	0.53				<b>17,971,052.07</b>	<b>2.06</b>
32,589	ORANGE SA	EUR	387,770.00	0.04		<b>Australia</b>			
4,821	PERNOD RICARD SA	EUR	1,093,123.72	0.13	66,815	ANZ GROUP HOLDINGS LTD	AUD	1,026,102.46	0.12
4,246	PUBLICIS GROUPE SA	EUR	331,125.92	0.04	2,653	ASX LTD	AUD	115,530.57	0.01
529	SARTORIUS STEDIM BIOTECH	EUR	162,074.44	0.02	77,878	BRAMBLES LTD	AUD	700,492.52	0.08
12,973	SCHNEIDER ELECTRIC SE	EUR	2,166,045.15	0.25	599	COCHLEAR LTD	AUD	94,955.35	0.01
19,242	SOCIETE GENERALE SA	EUR	434,520.20	0.05	16,417	COMMONWEALTH BANK OF AUSTRALIA	AUD	1,081,056.44	0.12
4,624	SODEXO SA	EUR	452,438.45	0.05	16,235	COMPUTERSHARE LTD	AUD	234,756.51	0.03
684	TELEPERFORMANCE	EUR	164,752.32	0.02	9,468	CSL LTD	AUD	1,828,165.85	0.21
1,574	VALEO	EUR	32,337.47	0.00	48,429	DEXUS	AUD	243,589.26	0.03
15,824	VINCI SA	EUR	1,817,536.60	0.21	77,987	FORTESCUE METALS GROUP LTD	AUD	1,174,692.97	0.13
16,208	VIVENDI SE	EUR	163,765.39	0.02	51,754	GOODMAN GROUP	AUD	651,303.49	0.07
2,552	WENDEL SE	EUR	269,914.59	0.03	11,338	IDP EDUCATION LTD	AUD	207,381.90	0.02
2,903	WORLDLINE SA/FRANCE	EUR	123,351.54	0.01	82,838	INDEPENDENCE GROUP NL	AUD	708,489.15	0.08
			<b>25,438,540.56</b>	<b>2.91</b>	61,303	INSURANCE AUSTRALIA GROUP LTD	AUD	192,560.53	0.02
	<b>Alemania</b>				7,491	MACQUARIE GROUP LTD	AUD	881,303.26	0.10
6,062	ALLIANZ SE - REG	EUR	1,401,513.52	0.16	21,222	MINERAL RESOURCES LTD	AUD	1,145,460.63	0.13
27,817	BASF SE	EUR	1,461,525.24	0.17	148,156	MIRVAC GROUP	AUD	206,393.15	0.03
4,545	BAYERISCHE MOTOREN WERKE AG	EUR	498,433.16	0.06	71,242	NATIONAL AUSTRALIA BANK LTD	AUD	1,322,641.15	0.15
5,088	BAYERISCHE MOTOREN WERKE AG - PREF	EUR	521,276.96	0.06	43,182	QBE INSURANCE GROUP LTD	AUD	421,959.48	0.05
1,204	COVESTRO AG	EUR	49,877.31	0.01	3,771	REA GROUP LTD	AUD	348,612.31	0.04
2,604	DEUTSCHE BOERSE AG	EUR	507,684.82	0.06	10,820	SEEK LTD	AUD	173,340.94	0.02
38,033	DEUTSCHE POST AG - REG	EUR	1,780,519.82	0.19	3,899	SONIC HEALTHCARE LTD	AUD	90,979.61	0.01
67,984	DEUTSCHE TELEKOM AG - REG	EUR	1,650,798.16	0.18	35,561	STOCKLAND	AUD	94,791.57	0.01
12,148	EVONIK INDUSTRIES AG	EUR	255,517.04	0.03	27,561	SUNCORP GROUP LTD	AUD	223,538.23	0.03
584	GEA GROUP AG	EUR	26,616.72	0.00	145,268	TRANSURBAN GROUP	AUD	1,382,536.91	0.16
498	HELLOFRESH SE	EUR	11,854.45	0.00	15,565	TREASURY WINE ESTATES LTD	AUD	136,250.28	0.02
5,774	HENKEL AG & CO KGAA	EUR	420,301.87	0.05	4,809	WISETECH GLOBAL LTD	AUD	209,804.71	0.02
40,797	INFINEON TECHNOLOGIES AG	EUR	1,670,124.54	0.18	37,139	WOOLWORTHS GROUP LTD	AUD	942,718.69	0.11
17,745	MERCEDES-BENZ GROUP AG	EUR	1,364,571.50	0.16				<b>15,839,407.92</b>	<b>1.81</b>
2,674	MERCK KGAA	EUR	498,381.44	0.06		<b>Países Bajos</b>			
1,625	MUENCHENER RUECKVERSICHERUNGS- GESELLSCHAFT AG IN MUENCHEN - REG	EUR	569,367.69	0.07	158	ADYEN NV	EUR	250,484.95	0.03
1,259	PORSCHE AUTOMOBIL HOLDING SE - PREF	EUR	72,386.12	0.01	10,177	AEGON NV	EUR	43,685.43	0.00
16,311	SAP SE	EUR	2,056,709.20	0.24	6,416	AERCAP HOLDINGS NV	USD	360,771.68	0.04
199	SARTORIUS AG	EUR	83,670.77	0.01	4,354	AKZO NOBEL NV	EUR	340,494.42	0.04
15,395	SIEMENS AG - REG	EUR	2,496,507.45	0.29	6,848	ASML HOLDING NV	EUR	4,651,493.91	0.53
6,320	SIEMENS HEALTHINEERS AG	EUR	364,054.61	0.04	7,106	CNH INDUSTRIAL NV	EUR	108,702.01	0.01
1,781	SYMRISE AG - A	EUR	193,883.73	0.02	1,503	FERRARI NV	EUR	407,090.53	0.05
3,123	VONOVIA SE	EUR	58,834.33	0.01	3,960	HEINEKEN NV	EUR	426,189.99	0.05
			<b>18,014,410.45</b>	<b>2.06</b>	21,393	KONINKLIJKE AHOLD DELHAIZE NV	EUR	731,903.94	0.08
	<b>Irlanda</b>				4,073	KONINKLIJKE DSM NV	EUR	481,009.54	0.06
12,238	ACCENTURE PLC - A	USD	3,497,742.78	0.40	12,627	PROSUS NV	EUR	986,916.36	0.11

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Global Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
95,400	STELLANTIS NV	EUR	1,734,641.68	0.20					
			<b>10,523,384.44</b>	<b>1.20</b>					
	<b>España</b>								
8,229	AENA SME SA	EUR	1,331,225.10	0.15					
7,580	AMADEUS IT GROUP SA	EUR	507,788.03	0.06					
96,397	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	688,184.24	0.08					
275,849	BANCO SANTANDER SA	EUR	1,026,758.97	0.12					
80,765	EDP RENOVAVEIS SA	EUR	1,850,587.03	0.21					
50,461	ENAGAS SA	EUR	970,373.34	0.11					
15,620	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	524,383.77	0.06					
68,577	RED ELECTRICA CORP SA	EUR	1,206,988.78	0.14					
206,958	TELEFONICA SA	EUR	893,327.12	0.10					
			<b>8,999,616.38</b>	<b>1.03</b>					
	<b>Dinamarca</b>								
831	CHR HANSEN HOLDING AS	DKK	63,144.15	0.01					
900	COLOPLAST AS - B	DKK	118,371.48	0.01					
6,922	DSV A/S	DKK	1,339,162.26	0.15					
30,130	NOVO NORDISK AS - B	DKK	4,771,372.48	0.54					
10,015	ORSTED AS	DKK	852,141.53	0.10					
594	PANDORA AS	DKK	56,778.93	0.01					
17,696	VESTAS WIND SYSTEMS AS	DKK	513,597.07	0.06					
			<b>7,714,567.90</b>	<b>0.88</b>					
	<b>Hong Kong</b>								
219,600	AIA GROUP LTD	HKD	2,312,108.99	0.26					
183,500	BOC HONG KONG HOLDINGS LTD	HKD	571,541.86	0.07					
1,500	HANG SENG BANK LTD	HKD	21,344.08	0.00					
22,700	HONG KONG EXCHANGES & CLEARING LTD	HKD	1,006,903.23	0.12					
44,100	LINK REIT	HKD	283,702.44	0.03					
127,000	MTR CORP LTD	HKD	612,354.22	0.07					
96,000	NEW WORLD DEVELOPMENT CO LTD	HKD	257,428.39	0.03					
176,186	SINO LAND CO LTD	HKD	238,357.61	0.03					
62,000	SUN HUNG KAI PROPERTIES LTD	HKD	868,795.34	0.10					
79,400	SWIRE PROPERTIES LTD	HKD	204,317.22	0.02					
			<b>6,376,853.38</b>	<b>0.73</b>					
	<b>Noruega</b>								
49,986	ADEVINTA ASA - B	NOK	354,380.32	0.04					
51,873	DNB BANK ASA	NOK	927,939.82	0.11					
47,725	GJENSIDIGE FORSIKRING ASA	NOK	780,599.11	0.09					
46,014	MOWI ASA	NOK	849,710.94	0.10					
289,343	NORSK HYDRO ASA	NOK	2,149,400.41	0.24					
98,930	ORKLA ASA	NOK	701,467.74	0.08					
10,831	SALMAR ASA	NOK	471,376.17	0.05					
			<b>6,234,874.51</b>	<b>0.71</b>					
	<b>Singapur</b>								
112,502	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	167,540.87	0.02					
113,700	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	314,704.98	0.04					
26,200	CITY DEVELOPMENTS LTD	SGD	145,232.60	0.02					
41,137	DBS GROUP HOLDINGS LTD	SGD	1,021,037.95	0.12					
141,300	KEPPEL CORP LTD	SGD	598,337.03	0.06					
129,388	OVERSEA-CHINESE BANKING CORP LTD	SGD	1,203,812.99	0.14					
10,700	SINGAPORE EXCHANGE LTD	SGD	75,649.66	0.01					
791,500	SINGAPORE TELECOMMUNICATIONS LTD	SGD	1,464,472.94	0.16					
42,300	UNITED OVERSEAS BANK LTD	SGD	946,822.61	0.11					
			<b>5,937,611.63</b>	<b>0.68</b>					
						<b>Finlandia</b>			
100,477	NESTE OYJ	EUR	4,959,285.75	0.57					
2,060	NOKIA OYJ	EUR	10,106.08	0.00					
9,866	NORDEA BANK ABP	SEK	105,267.27	0.01					
			<b>5,074,659.10</b>	<b>0.58</b>					
						<b>Suecia</b>			
3,016	ALFA LAVAL AB	SEK	107,527.83	0.01					
20,956	ASSA ABLOY AB - B	SEK	501,793.69	0.06					
27,511	ATLAS COPCO AB - A	SEK	348,983.03	0.04					
50,996	ATLAS COPCO AB - B	SEK	586,110.61	0.07					
30,457	BOLIDEN AB	SEK	1,197,772.77	0.14					
14,713	EMBRACER GROUP AB	SEK	68,772.43	0.01					
23,551	INVESTOR AB	SEK	479,670.88	0.05					
17,035	NIBE INDUSTRIER AB - B	SEK	193,520.74	0.02					
7,298	SANDVIK AB	SEK	154,693.35	0.02					
2,348	SKANSKA AB - B	SEK	35,900.83	0.00					
11,501	SVENSKA CELLULOOSA AB SCA	SEK	151,338.43	0.02					
7,069	TELIA CO AB	SEK	17,976.63	0.00					
29,787	VOLVO AB - B	SEK	614,293.77	0.07					
			<b>4,458,354.99</b>	<b>0.51</b>					
						<b>Italia</b>			
8,066	ASSICURAZIONI GENERALI SPA	EUR	161,069.56	0.02					
36,195	INTESA SANPAOLO SPA	EUR	93,099.70	0.01					
483	MONCLER SPA	EUR	33,342.95	0.00					
87,686	POSTE ITALIANE SPA	EUR	896,647.85	0.10					
61,134	SNAM SPA	EUR	324,722.66	0.04					
274,387	TERNA - RETE ELETTRICA NAZIONALE	EUR	2,255,483.24	0.26					
22,334	UNICREDIT SPA	EUR	422,449.71	0.05					
			<b>4,186,815.67</b>	<b>0.48</b>					
						<b>Israel</b>			
7,478	AZRIELI GROUP LTD	ILS	427,415.16	0.05					
135,002	BANK HAPOLIM BM	ILS	1,115,440.13	0.12					
5,068	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	658,840.00	0.08					
649	CYBERARK SOFTWARE LTD	USD	96,039.02	0.01					
81,799	ISRAEL DISCOUNT BANK LTD - A	ILS	398,698.14	0.05					
8,755	MIZRAHI TEFAHOT BANK LTD	ILS	272,814.91	0.03					
2,308	NICE LTD	ILS	516,129.48	0.06					
2,992	WIX.COM LTD	USD	298,601.60	0.03					
			<b>3,783,978.44</b>	<b>0.43</b>					
						<b>Curacao</b>			
70,473	SCHLUMBERGER LTD	USD	3,460,224.30	0.40					
			<b>3,460,224.30</b>	<b>0.40</b>					
						<b>Bélgica</b>			
1,463	AGEAS SA/NV	EUR	63,356.53	0.01					
22,476	ANHEUSER-BUSCH INBEV SA/NV	EUR	1,497,620.32	0.17					
1,031	D'IETEREN GROUP	EUR	200,391.24	0.02					
800	SOFINA SA	EUR	179,394.62	0.02					
171	UCB SA	EUR	15,315.95	0.00					
7,247	UMICORE SA	EUR	245,732.03	0.03					
			<b>2,201,810.69</b>	<b>0.25</b>					
						<b>Jersey</b>			
18,803	AMCOR PLC	USD	213,978.14	0.02					
3,374	APTIV PLC	USD	378,529.06	0.04					
8,185	CLARIVATE PLC	USD	76,857.15	0.01					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Enhanced Index Sustainable Equity

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
22,659	EXPERIAN PLC	GBP	745,244.74	0.09	78,714.80 USD	1,742,813.37 CZK	19/04/2023	78,714.80	(1,872.35)
1,756	FERGUSON PLC	USD	234,865.00	0.03					
1,978	NOVOCURE LTD	USD	118,956.92	0.01					
30,161	WPP PLC	GBP	357,486.55	0.04					
			<b>2,125,917.56</b>	<b>0.24</b>				<b>1,775,046.94</b>	<b>24,723.72</b>
	<b>Bermudas</b>								
8,392	ARCH CAPITAL GROUP LTD	USD	569,565.04	0.06					
7,900	BUNGE LTD	USD	754,608.00	0.09					
708	EVEREST RE GROUP LTD	USD	253,478.16	0.03					
5,528	INVESCO LTD	USD	90,659.20	0.01					
			<b>1,668,310.40</b>	<b>0.19</b>					
	<b>Islas Caimán</b>								
44,000	BUDWEISER BREWING CO APAC LTD	HKD	134,242.89	0.02					
76,500	CK ASSET HOLDINGS LTD	HKD	464,362.83	0.05					
15,600	ESR GROUP LTD	HKD	27,980.82	0.00					
77,000	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	442,384.98	0.05					
			<b>1,068,971.52</b>	<b>0.12</b>					
	<b>Austria</b>								
11,669	VERBUND AG	EUR	1,014,222.78	0.12					
			<b>1,014,222.78</b>	<b>0.12</b>					
	<b>Nueva Zelanda</b>								
13,819	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	75,218.95	0.01					
171,234	MERIDIAN ENERGY LTD	NZD	562,445.81	0.06					
1,109	XERO LTD	AUD	66,416.95	0.01					
			<b>704,081.71</b>	<b>0.08</b>					
	<b>Supranacional - Multinacional</b>								
5,333	UNIBAIL-RODAMCO-WESTFIELD	EUR	286,138.56	0.04					
			<b>286,138.56</b>	<b>0.04</b>					
	<b>Portugal</b>								
7,219	JERONIMO MARTINS SGPS SA	EUR	169,567.44	0.02					
			<b>169,567.44</b>	<b>0.02</b>					
	<b>Luxemburgo</b>								
839	EUROFINS SCIENTIFIC SE	EUR	56,186.80	0.01					
			<b>56,186.80</b>	<b>0.01</b>					
			<b>869,752,467.54</b>	<b>99.52</b>					
<b>Total cartera de títulos</b>			<b>869,752,467.54</b>	<b>99.52</b>					

**Total instrumentos financieros derivados 24,723.72**

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>869,752,467.54</b>	<b>99.52</b>
<b>Total instrumentos financieros derivados</b>	<b>24,723.72</b>	<b>0.00</b>
<b>Efectivo en bancos</b>	<b>2,604,905.74</b>	<b>0.30</b>
<b>Otros activos y pasivos</b>	<b>1,555,998.79</b>	<b>0.18</b>
<b>Total activos netos</b>	<b>873,938,095.79</b>	<b>100.00</b>

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>				
36,836,901.21 CZK	1,677,000.80 USD	19/04/2023	1,677,000.80	26,326.06
16,858.05 EUR	18,040.64 USD	19/04/2023	18,040.64	290.04
1,290.70 USD	1,205.43 EUR	19/04/2023	1,290.70	(20.03)

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Equity Impact Opportunities

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	303,741,032.03	Capitalisation X (HUF)	31/03/2023	HUF	136,705.37	
	30/09/2022	EUR	290,841,962.89		30/09/2022	HUF	147,152.85	
	30/09/2021	EUR	477,295,733.09		30/09/2021	HUF	157,914.27	
<b>Valor liquidativo por acción**</b>				Capitalisation X (USD)	31/03/2023	USD	418.09	
	Capitalisation I (EUR)	31/03/2023	EUR		12,958.01	30/09/2022	USD	364.82
		30/09/2022	EUR		12,447.22	30/09/2021	USD	545.45
	30/09/2021	EUR	15,499.29	Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	13,843.78	
	30/09/2022	EUR	10,653.60		30/09/2022	CZK	13,095.48	
	30/09/2021	EUR	9,227.17		30/09/2021	CZK	15,851.84	
	30/09/2021	USD	13,592.48	Capitalisation Z (EUR)	31/03/2023	EUR	-	
	31/03/2023	CZK	235,619.56		30/09/2022	EUR	5,061.75	
	30/09/2022	CZK	221,331.66		30/09/2021	EUR	-	
	30/09/2021	CZK	264,716.32	Distribución P (EUR)	31/03/2023	EUR	549.83	
	31/03/2023	NOK	-		30/09/2022	EUR	530.76	
	30/09/2022	NOK	44,108.41		30/09/2021	EUR	667.48	
	30/09/2021	NOK	54,774.91	Distribución R (EUR)	31/03/2023	EUR	68.25	
	31/03/2023	PLN	58,562.10		30/09/2022	EUR	65.63	
	30/09/2022	PLN	54,278.81		30/09/2021	EUR	81.92	
	30/09/2021	PLN	64,726.78	<b>Número de acciones</b>				
Capitalisation M (EUR)	31/03/2023	EUR	561.41	Capitalisation I (EUR)	31/03/2023		7,344	
	30/09/2022	EUR	540.84		30/09/2022		6,260	
	30/09/2021	EUR	677.38		30/09/2021		10,040	
Capitalisation N (EUR)	31/03/2023	EUR	607.84	Capitalisation I (USD)	31/03/2023		12	
	30/09/2022	EUR	583.26		30/09/2022		52	
	30/09/2021	EUR	724.75		30/09/2021		184	
Capitalisation O (EUR)	31/03/2023	EUR	607.71	Capitalisation I Hedged (i) (CZK)	31/03/2023		2,698	
	30/09/2022	EUR	583.16		30/09/2022		2,610	
	30/09/2021	EUR	724.71		30/09/2021		2,449	
Capitalisation P (EUR)	31/03/2023	EUR	549.33	Capitalisation I Hedged (i) (NOK)	31/03/2023		-	
	30/09/2022	EUR	530.28		30/09/2022		314	
	30/09/2021	EUR	666.88		30/09/2021		338	
Capitalisation P (USD)	31/03/2023	USD	199.15	Capitalisation I Hedged (i) (PLN)	31/03/2023		3,727	
	30/09/2022	USD	173.34		30/09/2022		3,678	
	30/09/2021	USD	257.88		30/09/2021		4,190	
Capitalisation R (EUR)	31/03/2023	EUR	-	Capitalisation M (EUR)	31/03/2023		6,462	
	30/09/2022	EUR	-		30/09/2022		6,654	
	30/09/2021	EUR	316.71		30/09/2021		7,433	
Capitalisation R (USD)	31/03/2023	USD	280.23	Capitalisation N (EUR)	31/03/2023		39,227	
	30/09/2022	USD	243.01		30/09/2022		39,908	
	30/09/2021	USD	358.84		30/09/2021		42,621	
Capitalisation X (EUR)	31/03/2023	EUR	506.85	Capitalisation O (EUR)	31/03/2023		3,430	
	30/09/2022	EUR	490.50		30/09/2022		2,280	
	30/09/2021	EUR	619.95		30/09/2021		82,893	

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Equity Impact Opportunities

(Denominado en EUR)

## Estadísticas (continuación)

			Capitalisation I Hedged (i) (PLN)	31/03/2023	0.83%
<b>Número de acciones</b>			Capitalisation M (EUR)	31/03/2023	1.39%
Capitalisation P (EUR)	31/03/2023	50,763	Capitalisation N (EUR)	31/03/2023	0.60%
	30/09/2022	53,360	Capitalisation O (EUR)	31/03/2023	0.58%
	30/09/2021	61,858	Capitalisation P (EUR)	31/03/2023	1.80%
Capitalisation P (USD)	31/03/2023	443	Capitalisation P (USD)	31/03/2023	1.79%
	30/09/2022	989	Capitalisation R (USD)	31/03/2023	1.05%
	30/09/2021	1,040	Capitalisation X (EUR)	31/03/2023	2.30%
Capitalisation R (EUR)	31/03/2023	-	Capitalisation X (HUF)	31/03/2023	2.30%
	30/09/2022	-	Capitalisation X (USD)	31/03/2023	2.30%
	30/09/2021	275	Capitalisation X Hedged (i) (CZK)	31/03/2023	2.32%
Capitalisation R (USD)	31/03/2023	709	Distribution P (EUR)	31/03/2023	1.80%
	30/09/2022	709	Distribution R (EUR)	31/03/2023	1.05%
	30/09/2021	709	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(7.09%)
Capitalisation X (EUR)	31/03/2023	109,963			
	30/09/2022	110,023			
	30/09/2021	110,529			
Capitalisation X (HUF)	31/03/2023	221			
	30/09/2022	306			
	30/09/2021	761			
Capitalisation X (USD)	31/03/2023	4,891			
	30/09/2022	6,532			
	30/09/2021	6,081			
Capitalisation X Hedged (i) (CZK)	31/03/2023	12,558			
	30/09/2022	12,511			
	30/09/2021	12,069			
Capitalisation Z (EUR)	31/03/2023	-			
	30/09/2022	2,862			
	30/09/2021	-			
Distribution P (EUR)	31/03/2023	10,190			
	30/09/2022	10,643			
	30/09/2021	11,920			
Distribution R (EUR)	31/03/2023	93,000			
	30/09/2022	94,464			
	30/09/2021	99,956			
<b>Gastos corrientes en %*</b>					
Capitalisation I (EUR)	31/03/2023	0.81%			
Capitalisation I (USD)	31/03/2023	0.81%			
Capitalisation I Hedged (i) (CZK)	31/03/2023	0.83%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Equity Impact Opportunities

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>297,325,857.27</b>
Acciones		297,325,857.27
<b>Total instrumentos financieros derivados</b>	2	<b>49,005.21</b>
Contratos a plazo sobre divisas		49,005.21
<b>Efectivo en bancos</b>		<b>6,588,754.33</b>
<b>Otros activos</b>	4, 12	<b>2,549,194.47</b>
<b>Total activos</b>		<b>306,512,811.28</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,771,779.25)</b>
<b>Total pasivo</b>		<b>(2,771,779.25)</b>
<b>Activos netos al final del período</b>		<b>303,741,032.03</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Equity Impact Opportunities

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Estados Unidos</b>									
98,000	AMERICAN WATER WORKS CO INC	USD	13,213,695.98	4.35					
30,400	ANSYS INC	USD	9,312,089.83	3.07					
66,000	BLOCK INC	USD	4,170,371.39	1.37					
58,280	DANAHER CORP	USD	13,520,080.26	4.45					
54,400	DEXCOM INC	USD	5,817,287.50	1.92					
119,000	EDWARDS LIFESCIENCES CORP	USD	9,061,503.06	2.98					
30,500	ENPHASE ENERGY INC	USD	5,903,207.69	1.94					
44,000	ETSY INC	USD	4,508,739.47	1.48					
100,500	HOLOGIC INC	USD	7,465,000.69	2.46					
34,800	INTUIT INC	USD	14,280,347.92	4.70					
32,000	INTUITIVE SURGICAL INC	USD	7,524,543.24	2.48					
33,000	KADANT INC	USD	6,333,618.67	2.09					
237,000	SHOALS TECHNOLOGIES GROUP INC - A	USD	4,971,448.29	1.63					
24,600	SOLAREEDGE TECHNOLOGIES INC	USD	6,882,203.51	2.27					
27,100	THERMO FISHER SCIENTIFIC INC	USD	14,376,756.41	4.73					
23,500	TYLER TECHNOLOGIES INC	USD	7,670,891.44	2.53					
28,500	UNITEDHEALTH GROUP INC	USD	12,397,086.84	4.08					
30,000	WASTE MANAGEMENT INC	USD	4,505,591.61	1.48					
			<b>151,914,463.80</b>	<b>50.01</b>					
<b>Gran Bretaña</b>									
983,851	GB GROUP PLC	GBP	3,359,056.98	1.11					
560,000	HALMA PLC	GBP	14,205,773.32	4.68					
7,500,000	HELIOS TOWERS PLC	GBP	8,911,043.15	2.94					
			<b>26,475,873.45</b>	<b>8.73</b>					
<b>Países Bajos</b>									
77,500	ALFEN NV	EUR	5,666,800.00	1.86					
15,000	ASML HOLDING NV	EUR	9,378,000.00	3.09					
			<b>15,044,800.00</b>	<b>4.95</b>					
<b>Francia</b>									
79,500	SCHNEIDER ELECTRIC SE	EUR	12,217,560.00	4.02					
			<b>12,217,560.00</b>	<b>4.02</b>					
<b>Islas Faroe</b>									
200,000	BAKKAFROST P/F	NOK	11,926,000.88	3.93					
			<b>11,926,000.88</b>	<b>3.93</b>					
<b>Hong Kong</b>									
1,225,000	AIA GROUP LTD	HKD	11,871,410.15	3.91					
			<b>11,871,410.15</b>	<b>3.91</b>					
<b>India</b>									
370,000	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	10,879,893.65	3.58					
			<b>10,879,893.65</b>	<b>3.58</b>					
<b>Canadá</b>									
131,500	DESCARTES SYSTEMS GROUP INC	CAD	9,755,533.04	3.21					
			<b>9,755,533.04</b>	<b>3.21</b>					
					<b>Noruega</b>				
610,000	TOMRA SYSTEMS ASA	NOK	9,435,338.65	3.11					
			<b>9,435,338.65</b>	<b>3.11</b>					
					<b>Suiza</b>				
35,400	SIKA AG - REG	CHF	9,112,805.28	3.00					
			<b>9,112,805.28</b>	<b>3.00</b>					
					<b>Irlanda</b>				
53,000	TRANE TECHNOLOGIES PLC	USD	8,975,047.17	2.95					
			<b>8,975,047.17</b>	<b>2.95</b>					
					<b>Suecia</b>				
122,000	MIPS AB REG	SEK	5,670,087.97	1.87					
			<b>5,670,087.97</b>	<b>1.87</b>					
					<b>Dinamarca</b>				
120,000	NETCOMPANY GROUP AS	DKK	4,014,337.51	1.32					
			<b>4,014,337.51</b>	<b>1.32</b>					
					<b>Alemania</b>				
160,000	HELLOFRESH SE	EUR	3,505,600.00	1.15					
			<b>3,505,600.00</b>	<b>1.15</b>					
					<b>Japón</b>				
152,000	SMS CO LTD	JPY	3,358,607.64	1.11					
			<b>3,358,607.64</b>	<b>1.11</b>					
					<b>Kenia</b>				
25,200,000	SAFARICOM PLC	KES	3,168,498.08	1.04					
			<b>3,168,498.08</b>	<b>1.04</b>					
			<b>297,325,857.27</b>	<b>97.89</b>					
<b>Total cartera de títulos</b>							<b>297,325,857.27</b>	<b>97.89</b>	
Instrumentos financieros derivados a 31/03/2023									
Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en EUR						
<b>Contratos a plazo sobre divisas</b>									
217,851,249.36	46,364,023.41	19/04/2023	46,364,023.41	100,016.14					
1,763,826.73	376,162.66	03/04/2023	376,162.66	684.66					
216.71	9.19	03/04/2023	9.19	0.04					
3,739.34	87,968.01	04/04/2023	3,739.34	(7.65)					
375,521.34	1,763,826.73	19/04/2023	375,521.34	(673.50)					
1,755,562.57	41,810,486.16	19/04/2023	1,755,562.57	(22,422.99)					
827,358,479.46	35,211,904.71	19/04/2023	35,211,904.71	(28,591.49)					
			<b>84,086,923.22</b>	<b>49,005.21</b>					
<b>Total instrumentos financieros derivados</b>							<b>49,005.21</b>		

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Equity Impact Opportunities

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>297,325,857.27</b>	<b>97.89</b>
<b>Total instrumentos financieros derivados</b>	<b>49,005.21</b>	<b>0.02</b>
<b>Efectivo en bancos</b>	<b>6,588,754.33</b>	<b>2.17</b>
<b>Otros activos y pasivos</b>	<b>(222,584.78)</b>	<b>(0.08)</b>
<b>Total activos netos</b>	<b>303,741,032.03</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Equity Income

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	603,742,921.06	Distribution P (Q) (USD)	31/03/2023	USD	143.85
	30/09/2022	EUR	569,933,532.80		30/09/2022	USD	120.63
	30/09/2021	EUR	551,562,636.65		30/09/2021	USD	145.75
<b>Valor liquidativo por acción**</b>				Distribution R (EUR)	31/03/2023	EUR	316.41
					30/09/2022	EUR	298.26
					30/09/2021	EUR	300.76
Capitalisation I (EUR)	31/03/2023	EUR	729.42	Distribution X (M) (USD)	31/03/2023	USD	280.88
	30/09/2022	EUR	668.80		30/09/2022	USD	236.82
	30/09/2021	EUR	660.10		30/09/2021	USD	287.29
Capitalisation I (USD)	31/03/2023	USD	793.17	Distribution X (M) Hedged (ii) (AUD)	31/03/2023	AUD	290.90
	30/09/2022	USD	655.69		30/09/2022	AUD	254.62
	30/09/2021	USD	765.53		30/09/2021	AUD	298.18
Capitalisation I Hedged (i) (CZK)	31/03/2023	CZK	251,038.57	Distribution X (Q) (EUR)	31/03/2023	EUR	385.22
	30/09/2022	CZK	225,097.14		30/09/2022	EUR	359.73
	30/09/2021	CZK	213,075.35		30/09/2021	EUR	369.45
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	88,719.53	Distribution Y (M) (USD)	31/03/2023	USD	247.55
	30/09/2022	PLN	78,597.70		30/09/2022	USD	209.99
	30/09/2021	PLN	74,419.45		30/09/2021	USD	257.78
Capitalisation P (EUR)	31/03/2023	EUR	607.68	Distribution Y (M) Hedged (ii) (AUD)	31/03/2023	AUD	259.03
	30/09/2022	EUR	559.92		30/09/2022	AUD	227.79
	30/09/2021	EUR	558.13		30/09/2021	AUD	269.71
Capitalisation P (USD)	31/03/2023	USD	651.10	Distribution Zz (EUR)	31/03/2023	EUR	253,748.39
	30/09/2022	USD	540.96		30/09/2022	EUR	235,726.21
	30/09/2021	USD	637.88		30/09/2021	EUR	-
Capitalisation R (EUR)	31/03/2023	EUR	357.84	<b>Número de acciones</b>			
	30/09/2022	EUR	328.50				
	30/09/2021	EUR	325.00				
Capitalisation R (USD)	31/03/2023	USD	311.83	Capitalisation I (EUR)	31/03/2023		261,333
	30/09/2022	USD	258.11		30/09/2022		270,207
	30/09/2021	USD	302.04		30/09/2021		289,718
Capitalisation X (EUR)	31/03/2023	EUR	547.14	Capitalisation I (USD)	31/03/2023		13
	30/09/2022	EUR	505.41		30/09/2022		13
	30/09/2021	EUR	506.32		30/09/2021		52
Capitalisation X (HUF)	31/03/2023	HUF	161,560.19	Capitalisation I Hedged (i) (CZK)	31/03/2023		5,645
	30/09/2022	HUF	165,997.47		30/09/2022		5,665
	30/09/2021	HUF	141,203.21		30/09/2021		5,800
Capitalisation X (USD)	31/03/2023	USD	585.18	Capitalisation I Hedged (i) (PLN)	31/03/2023		8,008
	30/09/2022	USD	487.38		30/09/2022		7,506
	30/09/2021	USD	577.54		30/09/2021		6,114
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	14,985.65	Capitalisation P (EUR)	31/03/2023		94,682
	30/09/2022	CZK	13,513.01		30/09/2022		101,093
	30/09/2021	CZK	12,983.93		30/09/2021		105,490
Distribution P (EUR)	31/03/2023	EUR	1,344.96	Capitalisation P (USD)	31/03/2023		9,108
	30/09/2022	EUR	1,272.70		30/09/2022		9,397
	30/09/2021	EUR	1,293.12		30/09/2021		66,620

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs Global Equity Income

(Denominado en EUR)

## Estadísticas (continuación)

Número de acciones			Número de acciones			
Capitalisation R (EUR)	31/03/2023	2,019	Distribution Zz (EUR)	31/03/2023	37	
	30/09/2022	1,558		30/09/2022	140	
	30/09/2021	1,898		30/09/2021	-	
Capitalisation R (USD)	31/03/2023	33	<b>Dividendo</b>			
	30/09/2022	33		Distribution P (EUR)	14/12/2022 EUR	36.04
	30/09/2021	33		Distribution P (Q) (USD)	13/02/2023 USD	0.72
Capitalisation X (EUR)	31/03/2023	44,911	Distribution P (Q) (USD)	11/11/2022 USD	0.60	
	30/09/2022	45,769		Distribution R (EUR)	14/12/2022 EUR	8.42
	30/09/2021	46,730		Distribution X (M) (USD)	02/03/2023 USD	0.55
Capitalisation X (HUF)	31/03/2023	2,697	Distribution X (M) (USD)	02/02/2023 USD	0.55	
	30/09/2022	3,187		Distribution X (M) (USD)	04/01/2023 USD	0.55
	30/09/2021	1,230		Distribution X (M) (USD)	02/12/2022 USD	0.55
Capitalisation X (USD)	31/03/2023	4,662	Distribution X (M) (USD)	02/11/2022 USD	0.55	
	30/09/2022	5,220		Distribution X (M) Hedged (ii) (AUD)	02/03/2023 AUD	0.60
	30/09/2021	7,327		Distribution X (M) Hedged (ii) (AUD)	02/02/2023 AUD	0.60
Capitalisation X Hedged (i) (CZK)	31/03/2023	98,399	Distribution X (M) Hedged (ii) (AUD)	04/01/2023 AUD	0.60	
	30/09/2022	97,697		Distribution X (M) Hedged (ii) (AUD)	02/12/2022 AUD	0.60
	30/09/2021	83,791		Distribution X (M) Hedged (ii) (AUD)	02/11/2022 AUD	0.60
Distribution P (EUR)	31/03/2023	11,069	Distribution X (M) Hedged (ii) (AUD)	02/11/2022 AUD	0.60	
	30/09/2022	10,921		Distribution X (M) Hedged (ii) (AUD)	04/10/2022 AUD	0.60
	30/09/2021	12,326		Distribution X (Q) (EUR)	13/02/2023 EUR	1.98
Distribution P (Q) (USD)	31/03/2023	1,578	Distribution X (Q) (EUR)	11/11/2022 EUR	2.32	
	30/09/2022	1,578		Distribution Y (M) (USD)	02/03/2023 USD	0.53
	30/09/2021	1,578		Distribution Y (M) (USD)	02/02/2023 USD	0.53
Distribution R (EUR)	31/03/2023	990	Distribution Y (M) (USD)	04/01/2023 USD	0.53	
	30/09/2022	990		Distribution Y (M) (USD)	02/12/2022 USD	0.53
	30/09/2021	990		Distribution Y (M) (USD)	02/11/2022 USD	0.53
Distribution X (M) (USD)	31/03/2023	25,090	Distribution Y (M) (USD)	04/10/2022 USD	0.53	
	30/09/2022	22,047		Distribution Y (M) (USD)		
	30/09/2021	18,895				
Distribution X (M) Hedged (ii) (AUD)	31/03/2023	16,009				
	30/09/2022	15,955				
	30/09/2021	15,882				
Distribution X (Q) (EUR)	31/03/2023	837				
	30/09/2022	919				
	30/09/2021	751				
Distribution Y (M) (USD)	31/03/2023	46,974				
	30/09/2022	71,168				
	30/09/2021	89,868				
Distribution Y (M) Hedged (ii) (AUD)	31/03/2023	6,303				
	30/09/2022	9,255				
	30/09/2021	8,465				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Equity Income

(Denominado en EUR)

## Estadísticas (continuación)

			Distribution Y (M) Hedged (ii) (AUD)	31/03/2023	3.32%	
Distribution Y (M) Hedged (ii) (AUD)	02/03/2023	AUD	0.58	Distribution Zz (EUR)	31/03/2023	0.01%
Distribution Y (M) Hedged (ii) (AUD)	02/02/2023	AUD	0.58	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	252.04%
Distribution Y (M) Hedged (ii) (AUD)	04/01/2023	AUD	0.58			
Distribution Y (M) Hedged (ii) (AUD)	02/12/2022	AUD	0.58			
Distribution Y (M) Hedged (ii) (AUD)	02/11/2022	AUD	0.58			
Distribution Y (M) Hedged (ii) (AUD)	04/10/2022	AUD	0.58			
Distribution Zz (EUR)	14/12/2022	EUR	4,325.51			
<b>Gastos corrientes en %*</b>						
Capitalisation I (EUR)	31/03/2023		0.81%			
Capitalisation I (USD)	31/03/2023		0.80%			
Capitalisation I Hedged (i) (CZK)	31/03/2023		0.83%			
Capitalisation I Hedged (i) (PLN)	31/03/2023		0.83%			
Capitalisation P (EUR)	31/03/2023		1.80%			
Capitalisation P (USD)	31/03/2023		1.79%			
Capitalisation R (EUR)	31/03/2023		1.05%			
Capitalisation R (USD)	31/03/2023		1.04%			
Capitalisation X (EUR)	31/03/2023		2.30%			
Capitalisation X (HUF)	31/03/2023		2.30%			
Capitalisation X (USD)	31/03/2023		2.30%			
Capitalisation X Hedged (i) (CZK)	31/03/2023		2.32%			
Distribution P (EUR)	31/03/2023		1.80%			
Distribution P (Q) (USD)	31/03/2023		1.80%			
Distribution R (EUR)	31/03/2023		1.05%			
Distribution X (M) (USD)	31/03/2023		2.30%			
Distribution X (M) Hedged (ii) (AUD)	31/03/2023		2.32%			
Distribution X (Q) (EUR)	31/03/2023		2.30%			
Distribution Y (M) (USD)	31/03/2023		3.29%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Equity Income

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>579,711,171.19</b>
Acciones		579,711,171.19
<b>Total instrumentos financieros derivados</b>	2	<b>89,285.68</b>
Contratos a plazo sobre divisas		89,285.68
<b>Efectivo en bancos</b>		<b>20,182,280.62</b>
<b>Otros activos</b>	4, 12	<b>28,912,888.66</b>
<b>Total activos</b>		<b>628,895,626.15</b>
<b>Pasivos corrientes</b>	4, 12	<b>(25,152,705.09)</b>
<b>Total pasivo</b>		<b>(25,152,705.09)</b>
<b>Activos netos al final del período</b>		<b>603,742,921.06</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Equity Income

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					26,815	ZURICH INSURANCE GROUP AG	CHF	11,825,302.85	1.96
						<b>Irlanda</b>		<b>41,769,921.97</b>	<b>6.92</b>
					51,314	ACCENTURE PLC - A	USD	13,499,060.56	2.24
					73,678	EATON CORP PLC	USD	11,619,484.12	1.92
								<b>25,118,544.68</b>	<b>4.16</b>
					<b>Países Bajos</b>				
					410,124	KONINKLIJKE AHOLD DELHAIZE NV	EUR	12,914,804.76	2.14
					3,052,169	KONINKLIJKE KPN NV	EUR	9,937,862.26	1.65
								<b>22,852,667.02</b>	<b>3.79</b>
					<b>Japón</b>				
					268,100	TAKEDA PHARMACEUTICAL CO LTD	JPY	8,065,492.52	1.33
					78,300	TOKYO ELECTRON LTD	JPY	8,685,822.45	1.44
								<b>16,751,314.97</b>	<b>2.77</b>
					<b>Italia</b>				
					786,032	ENEL SPA	EUR	4,423,002.06	0.73
					551,168	UNICREDIT SPA	EUR	9,595,834.88	1.59
								<b>14,018,836.94</b>	<b>2.32</b>
					<b>Taiwán</b>				
					157,510	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD ADR	USD	13,485,738.14	2.23
								<b>13,485,738.14</b>	<b>2.23</b>
					<b>España</b>				
					969,516	IBERDROLA SA	EUR	11,134,891.26	1.84
								<b>11,134,891.26</b>	<b>1.84</b>
					<b>Australia</b>				
					1,231,020	TRANSURBAN GROUP	AUD	10,783,559.27	1.79
								<b>10,783,559.27</b>	<b>1.79</b>
					<b>Singapur</b>				
					1,175,700	SINGAPORE EXCHANGE LTD	SGD	7,650,854.40	1.27
								<b>7,650,854.40</b>	<b>1.27</b>
					<b>Jersey</b>				
					52,457	FERGUSON PLC	GBP	6,357,990.03	1.05
								<b>6,357,990.03</b>	<b>1.05</b>
					<b>Finlandia</b>				
					645,583	NORDEA BANK ABP	SEK	6,340,077.72	1.05
								<b>6,340,077.72</b>	<b>1.05</b>
								<b>579,711,171.19</b>	<b>96.02</b>
					<b>Total cartera de títulos</b>				
								<b>579,711,171.19</b>	<b>96.02</b>
<b>Acciones</b>									
<b>Estados Unidos</b>									
131,877	AMEREN CORP	USD	10,486,312.33	1.74					
69,152	AMERICAN TOWER CORP	USD	13,006,138.97	2.15					
681,493	AT&T INC	USD	12,074,867.92	2.00					
27,460	AVALONBAY COMMUNITIES INC	USD	4,247,712.83	0.70					
73,945	BLACKSTONE INC	USD	5,978,488.47	0.99					
174,986	BRISTOL-MYERS SQUIBB CO	USD	11,163,219.35	1.85					
268,189	CISCO SYSTEMS INC	USD	12,904,026.86	2.14					
195,136	COCA-COLA CO/THE	USD	11,141,134.96	1.85					
120,845	CVS HEALTH CORP	USD	8,265,444.29	1.37					
70,811	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	3,541,038.82	0.59					
93,286	GILEAD SCIENCES INC	USD	7,124,064.08	1.18					
33,866	HOME DEPOT INC/THE	USD	9,199,258.06	1.52					
55,534	HONEYWELL INTERNATIONAL INC	USD	9,769,117.84	1.62					
40,118	ILLINOIS TOOL WORKS INC	USD	8,989,578.08	1.49					
90,975	JOHNSON & JOHNSON	USD	12,979,083.25	2.15					
106,404	JPMORGAN CHASE & CO	USD	12,762,212.01	2.11					
12,157	KLA CORP	USD	4,466,574.34	0.74					
35,106	MCDONALD'S CORP	USD	9,034,919.84	1.50					
126,567	MICROSOFT CORP	USD	33,585,775.78	5.56					
99,288	NORTHERN TRUST CORP	USD	8,053,984.48	1.33					
93,050	PROCTER & GAMBLE CO/THE	USD	12,734,690.51	2.11					
42,501	PROLOGIS INC	USD	4,880,896.29	0.81					
55,562	TEXAS INSTRUMENTS INC	USD	9,512,713.53	1.58					
74,445	WALMART INC	USD	10,103,470.25	1.67					
72,012	WASTE MANAGEMENT INC	USD	10,815,222.09	1.79					
170,532	XCEL ENERGY INC	USD	10,585,556.70	1.75					
			<b>267,405,501.93</b>	<b>44.29</b>					
<b>Gran Bretaña</b>									
107,899	ASTRAZENECA PLC	GBP	13,792,446.22	2.28					
3,138,756	BP PLC	GBP	18,246,317.57	3.03					
41,924	COMPASS GROUP PLC	GBP	969,989.15	0.16					
1,700,323	DS SMITH PLC	GBP	6,085,816.66	1.01					
2,207,979	HSBC HOLDINGS PLC	GBP	13,812,982.45	2.29					
671,391	NATIONAL GRID PLC	GBP	8,378,204.11	1.39					
179,788	RIO TINTO PLC	GBP	11,208,552.08	1.86					
513,131	SHELL PLC	GBP	13,481,087.16	2.23					
			<b>85,975,395.40</b>	<b>14.25</b>					
<b>Francia</b>									
184,661	BNP PARIBAS SA	EUR	10,195,133.81	1.69					
64,795	CECINA SA	EUR	6,191,162.25	1.03					
197,028	KLEPIERRE SA	EUR	4,108,033.80	0.68					
94,767	SANOFI	EUR	9,499,444.08	1.57					
46,064	SCHNEIDER ELECTRIC SE	EUR	7,079,115.52	1.17					
122,900	VINCI SA	EUR	12,992,988.00	2.15					
			<b>50,065,877.46</b>	<b>8.29</b>					
<b>Suiza</b>									
108,089	NESTLE SA - REG	CHF	12,138,316.62	2.01					
28,537	ROCHE HOLDING AG - GENUSSCHEIN	CHF	7,502,802.95	1.24					
108,978	SWISS RE AG	CHF	10,303,499.55	1.71					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Equity Income

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>				
706,698,479.55 PLN	150,400,135.72 EUR	19/04/2023	150,400,135.72	326,868.14
422,685.44 EUR	670,923.71 AUD	19/04/2023	422,685.44	9,211.11
764,703.56 USD	1,135,685.48 AUD	19/04/2023	720,439.95	3,372.85
43,134.80 GBP	78,423.94 AUD	19/04/2023	49,262.40	733.68
2,609,641.00 JPY	28,771.90 AUD	19/04/2023	18,048.39	343.86
1,015,795.50 CZK	43,086.00 EUR	03/04/2023	43,086.00	181.70
125,831.80 SEK	17,980.07 AUD	19/04/2023	11,178.25	88.70
867,417.10 CZK	36,872.14 EUR	04/04/2023	36,872.14	75.40
266.87 AUD	246.01 CAD	19/04/2023	169.29	(2.75)
17,363.96 CHF	28,625.19 AUD	19/04/2023	17,646.50	(132.70)
77,740.65 AUD	69,659.44 SGD	19/04/2023	48,790.23	(297.10)
85,109.69 AUD	598,980.92 SEK	19/04/2023	54,073.84	(717.14)
202,577.07 AUD	18,485,664.00 JPY	19/04/2023	128,814.55	(3,194.80)
451,127.95 AUD	283,690.35 CHF	19/04/2023	287,003.57	(8,029.68)
1,051,277.65 AUD	590,554.24 GBP	19/04/2023	668,822.78	(23,859.59)
1,665,299.62 AUD	1,052,459.89 EUR	19/04/2023	1,052,459.89	(26,175.33)
4,340,447.54 AUD	2,937,723.41 USD	19/04/2023	2,760,000.56	(26,797.98)
3,912,605.77 EUR	93,463,830.96 CZK	19/04/2023	3,912,605.77	(61,931.66)
2,962,098,200.26 CZK	126,063,297.06 EUR	19/04/2023	126,063,297.06	(100,451.03)
			<b>286,695,392.33</b>	<b>89,285.68</b>
<b>Total instrumentos financieros derivados</b>				<b>89,285.68</b>

## Resumen de activos netos a 31/03/2023

		%
	VL	
<b>Total cartera de títulos</b>	<b>579,711,171.19</b>	<b>96.02</b>
<b>Total instrumentos financieros derivados</b>	<b>89,285.68</b>	<b>0.01</b>
<b>Efectivo en bancos</b>	<b>20,182,280.62</b>	<b>3.34</b>
<b>Otros activos y pasivos</b>	<b>3,760,183.57</b>	<b>0.63</b>
<b>Total activos netos</b>	<b>603,742,921.06</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	380,890,624.88	Capitalisation Z (EUR)	31/03/2023	EUR	-
	30/09/2022	EUR	521,052,302.77		30/09/2022	EUR	-
	30/09/2021	EUR	824,586,642.98		30/09/2021	EUR	5,257.20
<b>Valor liquidativo por acción**</b>				Capitalisation Zz (EUR)	31/03/2023	EUR	4,977.01
					30/09/2022	EUR	4,866.42
					30/09/2021	EUR	5,594.65
Capitalisation I (EUR)	31/03/2023	EUR	5,966.30	Distribution I (HY) Hedged (i) (JPY)	31/03/2023	JPY	9,055.00
	30/09/2022	EUR	5,852.62		30/09/2022	JPY	9,073.00
	30/09/2021	EUR	6,772.31		30/09/2021	JPY	10,592.00
Capitalisation I Hedged (i) (CZK)	31/03/2023	CZK	142,290.27	Distribution P (EUR)	31/03/2023	EUR	227.30
	30/09/2022	CZK	136,334.98		30/09/2022	EUR	226.52
	30/09/2021	CZK	150,666.29		30/09/2021	EUR	266.85
Capitalisation I Hedged (i) (HUF)	31/03/2023	HUF	575,628.04	Distribution R (EUR)	31/03/2023	EUR	233.26
	30/09/2022	HUF	527,080.14		30/09/2022	EUR	231.88
	30/09/2021	HUF	577,146.48		30/09/2021	EUR	271.79
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	-	Distribution R Hedged (i) (USD)	31/03/2023	USD	-
	30/09/2022	PLN	-		30/09/2022	USD	235.88
	30/09/2021	PLN	28,067.96		30/09/2021	USD	272.26
Capitalisation I Hedged (i) (USD)	31/03/2023	USD	5,247.24	Distribution X (EUR)	31/03/2023	EUR	220.79
	30/09/2022	USD	5,075.46		30/09/2022	EUR	220.58
	30/09/2021	USD	5,783.61		30/09/2021	EUR	261.19
Capitalisation N (EUR)	31/03/2023	EUR	23.84	Distribution X (M) Hedged (i) (AUD)	31/03/2023	AUD	163.93
	30/09/2022	EUR	23.39		30/09/2022	AUD	166.13
	30/09/2021	EUR	27.09		30/09/2021	AUD	204.57
Capitalisation O (EUR)	31/03/2023	EUR	24.08	Distribution X (M) Hedged (i) (USD)	31/03/2023	USD	173.89
	30/09/2022	EUR	23.60		30/09/2022	USD	174.50
	30/09/2021	EUR	27.28		30/09/2021	USD	212.45
Capitalisation P (EUR)	31/03/2023	EUR	256.76	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	AUD	151.28
	30/09/2022	EUR	252.61		30/09/2022	AUD	154.23
	30/09/2021	EUR	294.03		30/09/2021	AUD	192.02
Capitalisation P Hedged (i) (CZK)	31/03/2023	CZK	511.21	Distribution Y (M) Hedged (i) (USD)	31/03/2023	USD	159.79
	30/09/2022	CZK	491.14		30/09/2022	USD	161.45
	30/09/2021	CZK	545.83		30/09/2021	USD	198.98
Capitalisation P Hedged (i) (USD)	31/03/2023	USD	1,122.61	<b>Número de acciones</b>			
	30/09/2022	USD	1,088.36				
	30/09/2021	USD	1,246.71				
Capitalisation X (EUR)	31/03/2023	EUR	250.49	Capitalisation I (EUR)	31/03/2023		17,609
	30/09/2022	EUR	247.06		30/09/2022		41,006
	30/09/2021	EUR	289.01		30/09/2021		63,317
Capitalisation X Hedged (i) (RON)	31/03/2023	RON	1,069.73	Capitalisation I Hedged (i) (CZK)	31/03/2023		2,747
	30/09/2022	RON	1,029.35		30/09/2022		2,747
	30/09/2021	RON	1,147.58		30/09/2021		2,747
Capitalisation X Hedged (i) (USD)	31/03/2023	USD	254.58	Capitalisation I Hedged (i) (HUF)	31/03/2023		8,057
	30/09/2022	USD	247.63		30/09/2022		8,300
	30/09/2021	USD	284.93		30/09/2021		7,002

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

## Estadísticas (continuación)

Número de acciones			Número de acciones			
Capitalisation I Hedged (i) (PLN)	31/03/2023	-	Distribution R (EUR)	31/03/2023	1,692	
	30/09/2022	-		30/09/2022	1,692	
	30/09/2021	4,093		30/09/2021	2,292	
Capitalisation I Hedged (i) (USD)	31/03/2023	0.51	Distribution R Hedged (i) (USD)	31/03/2023	-	
	30/09/2022	0.51		30/09/2022	49	
	30/09/2021	0.51		30/09/2021	49	
Capitalisation N (EUR)	31/03/2023	10,597	Distribution X (EUR)	31/03/2023	1,851	
	30/09/2022	11,548		30/09/2022	1,851	
	30/09/2021	12,489		30/09/2021	2,465	
Capitalisation O (EUR)	31/03/2023	58,916	Distribution X (M) Hedged (i) (AUD)	31/03/2023	28,020	
	30/09/2022	60,151		30/09/2022	27,012	
	30/09/2021	58,152		30/09/2021	29,530	
Capitalisation P (EUR)	31/03/2023	58,274	Distribution X (M) Hedged (i) (USD)	31/03/2023	55,864	
	30/09/2022	61,271		30/09/2022	56,206	
	30/09/2021	67,243		30/09/2021	57,776	
Capitalisation P Hedged (i) (CZK)	31/03/2023	653,973	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	7,402	
	30/09/2022	746,737		30/09/2022	9,418	
	30/09/2021	872,914		30/09/2021	8,384	
Capitalisation P Hedged (i) (USD)	31/03/2023	224	Distribution Y (M) Hedged (i) (USD)	31/03/2023	47,010	
	30/09/2022	269		30/09/2022	56,717	
	30/09/2021	270		30/09/2021	43,626	
Capitalisation X (EUR)	31/03/2023	19,764	<b>Dividendo</b>			
	30/09/2022	21,482				
	30/09/2021	25,934		Distribution I (HY) Hedged (i) (JPY)	28/02/2023 JPY	94.00
Capitalisation X Hedged (i) (RON)	31/03/2023	2,913	Distribution P (EUR)	14/12/2022 EUR	2.96	
	30/09/2022	2,826		Distribution R (EUR)	14/12/2022 EUR	3.03
	30/09/2021	3,249			Distribution R Hedged (i) (USD)	14/12/2022 USD
Capitalisation X Hedged (i) (USD)	31/03/2023	3,630	Distribution X (EUR)	14/12/2022 EUR	2.88	
	30/09/2022	2,627		Distribution X (M) Hedged (i) (AUD)	02/03/2023 AUD	0.92
	30/09/2021	2,906			Distribution X (M) Hedged (i) (AUD)	02/02/2023 AUD
Capitalisation Z (EUR)	31/03/2023	-	Distribution X (M) Hedged (i) (AUD)	03/01/2023 AUD	0.92	
	30/09/2022	-		Distribution X (M) Hedged (i) (AUD)	02/12/2022 AUD	0.92
	30/09/2021	3,376			Distribution X (M) Hedged (i) (AUD)	02/11/2022 AUD
Capitalisation Zz (EUR)	31/03/2023	36,453	Distribution X (M) Hedged (i) (USD)	04/10/2022 AUD	0.92	
	30/09/2022	37,904		Distribution X (M) Hedged (i) (USD)	02/03/2023 USD	0.93
	30/09/2021	41,052				
Distribution I (HY) Hedged (i) (JPY)	31/03/2023	116,204				
	30/09/2022	115,339				
	30/09/2021	256,623				
Distribution P (EUR)	31/03/2023	2,486				
	30/09/2022	2,728				
	30/09/2021	3,471				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

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# Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

## Estadísticas (continuación)

				Capitalisation X (EUR)	31/03/2023	1.76%
Distribution X (M) Hedged (i) (USD)	02/02/2023	USD	0.93	Capitalisation X Hedged (i) (RON)	31/03/2023	1.78%
Distribution X (M) Hedged (i) (USD)	03/01/2023	USD	0.93	Capitalisation X Hedged (i) (USD)	31/03/2023	1.78%
Distribution X (M) Hedged (i) (USD)	02/12/2022	USD	0.93	Capitalisation Zz (EUR)	31/03/2023	0.02%
Distribution X (M) Hedged (i) (USD)	02/11/2022	USD	0.93	Distribution I (HY) Hedged (i) (JPY)	31/03/2023	0.69%
Distribution X (M) Hedged (i) (USD)	04/10/2022	USD	0.93	Distribution P (EUR)	31/03/2023	1.26%
Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	0.88	Distribution R (EUR)	31/03/2023	0.76%
Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	0.88	Distribution X (EUR)	31/03/2023	1.76%
Distribution Y (M) Hedged (i) (AUD)	03/01/2023	AUD	0.88	Distribution X (M) Hedged (i) (AUD)	31/03/2023	1.78%
Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	0.88	Distribution X (M) Hedged (i) (USD)	31/03/2023	1.78%
Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	0.88	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	2.77%
Distribution Y (M) Hedged (i) (AUD)	04/10/2022	AUD	0.88	Distribution Y (M) Hedged (i) (USD)	31/03/2023	2.78%
Distribution Y (M) Hedged (i) (USD)	02/03/2023	USD	0.90	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	91.37%
Distribution Y (M) Hedged (i) (USD)	02/02/2023	USD	0.90			
Distribution Y (M) Hedged (i) (USD)	03/01/2023	USD	0.90			
Distribution Y (M) Hedged (i) (USD)	02/12/2022	USD	0.90			
Distribution Y (M) Hedged (i) (USD)	02/11/2022	USD	0.90			
Distribution Y (M) Hedged (i) (USD)	04/10/2022	USD	0.90			
<b>Gastos corrientes en %*</b>						
Capitalisation I (EUR)	31/03/2023		0.67%			
Capitalisation I Hedged (i) (CZK)	31/03/2023		0.69%			
Capitalisation I Hedged (i) (HUF)	31/03/2023		0.69%			
Capitalisation I Hedged (i) (USD)	31/03/2023		0.69%			
Capitalisation N (EUR)	31/03/2023		0.76%			
Capitalisation O (EUR)	31/03/2023		0.56%			
Capitalisation P (EUR)	31/03/2023		1.26%			
Capitalisation P Hedged (i) (CZK)	31/03/2023		1.28%			
Capitalisation P Hedged (i) (USD)	31/03/2023		1.28%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>348,253,376.54</b>
Acciones		123,466,750.78
Organismos de inversión colectiva		4,686,122.55
Obligaciones y otros instrumentos de deuda		218,289,159.90
Préstamos concedidos		1,811,343.31
<b>Total instrumentos financieros derivados</b>	2	<b>2,462,763.31</b>
Swaps de incumplimiento de crédito		41,816.85
Contratos a plazo sobre divisas		1,757,884.44
Futuros		663,062.02
<b>Efectivo en bancos</b>		<b>28,915,715.69</b>
<b>Cuenta de depósito de garantía</b>		<b>1,519,961.06</b>
<b>Otros activos</b>	4, 12	<b>4,958,026.40</b>
<b>Total activos</b>		<b>386,109,843.00</b>
<b>Pasivos corrientes</b>	4, 12	<b>(5,219,218.12)</b>
<b>Total pasivo</b>		<b>(5,219,218.12)</b>
<b>Activos netos al final del período</b>		<b>380,890,624.88</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Estados Unidos</b>									
5,343	ADOBE INC	USD	1,895,192.52	0.50					
43,374	ALPHABET INC - A	USD	4,141,180.01	1.09					
14,130	ALPHABET INC - C	USD	1,352,588.71	0.36					
36,571	APPLE INC	USD	5,550,699.89	1.46					
38,333	BROWN & BROWN INC	USD	2,025,938.48	0.53					
34,868	COMCAST CORP - A	USD	1,216,665.18	0.32					
16,023	DARLING INGREDIENTS INC	USD	861,285.10	0.23					
1,764	DEERE & CO	USD	670,367.09	0.18					
6,591	ECOLAB INC	USD	1,004,195.53	0.26					
7,091	ELEVANCE HEALTH INC	USD	3,001,070.19	0.79					
7,220	ENPHASE ENERGY INC	USD	1,397,415.07	0.37					
13,852	ESTEE LAUDER COS INC/THE - A	USD	3,142,311.12	0.82					
10,428	ETSY INC	USD	1,068,571.26	0.28					
23,249	EVERSOURCE ENERGY	USD	1,674,689.81	0.44					
4,952	INTUIT INC	USD	2,032,077.10	0.53					
4,641	INTUITIVE SURGICAL INC	USD	1,091,293.91	0.29					
9,846	MCCORMICK & CO INC/MD	USD	754,094.22	0.20					
16,120	MERCK & CO INC	USD	1,578,541.86	0.41					
31,532	MICROSOFT CORP	USD	8,367,320.72	2.20					
23,843	NASDAQ INC	USD	1,199,776.16	0.31					
25,086	NIKE INC - B	USD	2,831,742.87	0.74					
8,734	NORDSON CORP	USD	1,786,753.96	0.47					
12,084	NORTHERN TRUST CORP	USD	980,222.67	0.26					
11,724	NVIDIA CORP	USD	2,997,446.25	0.79					
9,987	PALO ALTO NETWORKS INC	USD	1,836,074.72	0.48					
41,078	PFIZER INC	USD	1,542,622.67	0.41					
43,532	REGIONS FINANCIAL CORP	USD	743,664.15	0.19					
5,223	SOLAREEDGE TECHNOLOGIES INC	USD	1,461,209.31	0.38					
6,815	S&P GLOBAL INC	USD	2,162,646.74	0.57					
364	SVB FINANCIAL GROUP	USD	303.21	0.00					
3,724	THERMO FISHER SCIENTIFIC INC	USD	1,975,610.36	0.52					
4,873	ULTA BEAUTY INC	USD	2,447,466.44	0.64					
9,318	UNITEDHEALTH GROUP INC	USD	4,053,194.92	1.06					
17,385	US BANCORP	USD	576,859.73	0.15					
4,764	VEEVA SYSTEMS INC - A	USD	805,905.07	0.21					
23,570	VF CORP	USD	497,021.22	0.13					
13,803	VISA INC - A	USD	2,864,397.24	0.75					
9,369	ZOETIS INC	USD	1,435,295.10	0.38					
			<b>75,023,710.56</b>	<b>19.70</b>					
<b>Gran Bretaña</b>									
39,081	COMPASS GROUP PLC	GBP	904,211.09	0.24					
84,553	RELX PLC	EUR	2,518,833.87	0.66					
26,348	UNILEVER PLC	EUR	1,256,536.12	0.33					
115,790	3I GROUP PLC	GBP	2,220,433.36	0.58					
			<b>6,900,014.44</b>	<b>1.81</b>					
<b>Suiza</b>									
32,891	NESTLE SA - REG	CHF	3,693,635.54	0.97					
2,387	PARTNERS GROUP HOLDING AG	CHF	2,060,581.52	0.54					
6,723	STRAUMANN HOLDING AG - REG	CHF	923,583.53	0.24					
			<b>6,677,800.59</b>	<b>1.75</b>					
<b>Japón</b>									
8,900	DAIKIN INDUSTRIES LTD	JPY	1,455,987.95	0.38					
3,600	KEYENCE CORP	JPY	1,604,612.77	0.42					
47,400	RECRUIT HOLDINGS CO LTD	JPY	1,196,509.16	0.32					
39,400	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1,443,620.36	0.38					
			<b>5,700,730.24</b>	<b>1.50</b>					
<b>Irlanda</b>									
7,626	ICON PLC - ADR	USD	1,499,228.99	0.39					
6,319	LINDE PLC	USD	2,067,306.70	0.54					
10,284	MEDTRONIC PLC	USD	763,124.01	0.21					
			<b>4,329,659.70</b>	<b>1.14</b>					
<b>Países Bajos</b>									
1,076	ADYEN NV	EUR	1,570,099.20	0.41					
3,650	ASML HOLDING NV	EUR	2,281,980.00	0.60					
			<b>3,852,079.20</b>	<b>1.01</b>					
<b>Hong Kong</b>									
285,190	AIA GROUP LTD	HKD	2,763,761.19	0.73					
			<b>2,763,761.19</b>	<b>0.73</b>					
<b>Curacao</b>									
52,427	SCHLUMBERGER LTD	USD	2,369,336.55	0.62					
			<b>2,369,336.55</b>	<b>0.62</b>					
<b>Dinamarca</b>									
16,113	NOVO NORDISK AS - B	DKK	2,348,609.66	0.62					
			<b>2,348,609.66</b>	<b>0.62</b>					
<b>Alemania</b>									
10,012	ALLIANZ SE - REG	EUR	2,130,553.60	0.56					
			<b>2,130,553.60</b>	<b>0.56</b>					
<b>Finlandia</b>									
39,751	NESTE OYJ	EUR	1,805,887.93	0.47					
			<b>1,805,887.93</b>	<b>0.47</b>					
<b>Islas Faroe</b>									
29,000	BAKKAFROST P/F	NOK	1,729,270.13	0.45					
			<b>1,729,270.13</b>	<b>0.45</b>					
<b>Jersey</b>									
15,862	APTIV PLC	USD	1,637,956.45	0.43					
			<b>1,637,956.45</b>	<b>0.43</b>					
<b>Francia</b>									
9,624	SCHNEIDER ELECTRIC SE	EUR	1,479,016.32	0.39					
			<b>1,479,016.32</b>	<b>0.39</b>					
<b>Suecia</b>									
125,828	ATLAS COPCO AB - A	SEK	1,469,147.70	0.39					
			<b>1,469,147.70</b>	<b>0.39</b>					
<b>Italia</b>									
551,213	INTESA SANPAOLO SPA	EUR	1,304,996.78	0.34					
			<b>1,304,996.78</b>	<b>0.34</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Canadá</b>					400,000	CROWN AMERICAS LLC 5.250% 01/04/2030	USD	356,298.62	0.09
13,956	ROYAL BANK OF CANADA	CAD	1,226,793.97	0.32	650,000	CSC HOLDINGS LLC 5.375% 01/02/2028	USD	491,348.83	0.13
			<b>1,226,793.97</b>	<b>0.32</b>	550,000	DARLING INGREDIENTS INC 5.250% 15/04/2027	USD	496,021.04	0.13
<b>Noruega</b>					386,000	DIEBOLD NIXDORF INC 9.375% 15/07/2025	USD	182,776.81	0.05
46,289	TOMRA SYSTEMS ASA	NOK	715,987.53	0.19	1,125,000	DISH DBS CORP 5.125% 01/06/2029	USD	546,404.51	0.14
			<b>715,987.53</b>	<b>0.19</b>	125,000	DISH DBS CORP 7.375% 01/07/2028	USD	65,577.77	0.02
<b>Corea del Sur</b>					700,000	ELI LILLY & CO 1.125% 14/09/2051	EUR	389,940.40	0.10
4	CELLTRION HEALTHCARE CO LTD	KRW	170.25	0.00	500,000	EMERSON ELECTRIC CO 2.000% 15/10/2029	EUR	460,722.41	0.12
10	SK INNOVATION CO LTD	KRW	1,267.68	0.00	500,000	EMTECOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	456,880.22	0.12
			<b>1,437.93</b>	<b>0.00</b>	444,000	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING 0.600% 16/06/2028 EMTN	EUR	368,695.31	0.10
			<b>123,466,750.47</b>	<b>32.42</b>	538,000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC 4.625% 15/01/2029	USD	434,667.79	0.11
<b>Obligaciones y otros instrumentos de deuda</b>					325,000	FORD MOTOR CO 9.625% 22/04/2030	USD	346,484.97	0.09
<b>Estados Unidos</b>					750,000	FORD MOTOR CREDIT CO LLC 2.900% 10/02/2029	USD	571,781.97	0.15
351,000	AETHON UNITED BR LP / AETHON UNITED FINANCE CORP 8.250% 15/02/2026	USD	316,867.16	0.08	350,000	FORD MOTOR CREDIT CO LLC 4.000% 13/11/2030	USD	274,855.56	0.07
400,000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.875% 15/02/2030	USD	343,663.41	0.09	575,000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.000% 01/05/2028	USD	459,438.04	0.12
1,039,000	AMERICAN AIRLINES INC 11.750% 15/07/2025	USD	1,044,747.99	0.27	200,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.375% 15/06/2026	USD	161,407.95	0.04
750,000	AMSTED INDUSTRIES INC 4.625% 15/05/2030	USD	620,427.95	0.16	300,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.750% 15/09/2030	USD	208,460.14	0.05
206,000	ANTERO RESOURCES CORP 7.625% 01/02/2029	USD	193,963.35	0.05	775,000	HB FULLER CO 4.250% 15/10/2028	USD	636,494.39	0.17
400,000	APPLE INC ZCP 15/11/2025	EUR	369,471.26	0.10	550,000	HOLOGIC INC 4.625% 01/02/2028	USD	491,640.57	0.13
300,000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.250% 01/04/2028	USD	265,060.41	0.07	180,000	HUGHES SATELLITE SYSTEMS CORP 5.250%	USD	157,141.58	0.04
200,000	ASBURY AUTOMOTIVE GROUP INC 4.625% 15/11/2029	USD	164,712.05	0.04	600,000	HUGHES SATELLITE SYSTEMS CORP 6.625% 01/08/2026	USD	521,593.50	0.14
200,000	ASBURY AUTOMOTIVE GROUP INC 5.000% 15/02/2032	USD	161,369.40	0.04	600,000	HEARTCOMMUNICATIONS INC 5.250% 15/08/2027	USD	451,312.18	0.12
505,000	AT&T INC 1.600% 19/05/2028	EUR	455,389.55	0.12	488,000	INGLES MARKETS INC 4.000% 15/06/2031	USD	390,029.59	0.10
700,000	AT&T INC 1.800% 05/09/2026	EUR	659,184.14	0.17	700,000	INTERNATIONAL BUSINESS MACHINES CORP 1.250% 29/01/2027	EUR	646,149.32	0.17
525,000	AUDACY CAPITAL CORP 6.750% 31/03/2029	USD	35,445.22	0.01	500,000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	453,695.87	0.12
750,000	AUTOLIV INC 0.750% 26/06/2023	EUR	745,587.96	0.20	800,000	IQVIA INC 2.250% 15/01/2028	EUR	708,105.51	0.19
400,000	AXALTA COATING SYSTEMS LLC 3.375% 15/02/2029	USD	318,822.07	0.08	519,000	JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 5.000% 15/08/2028	USD	404,513.30	0.11
500,000	BALL CORP 2.875% 15/08/2030	USD	385,904.79	0.10	1,300,000	JPMORGAN CHASE & CO 11/03/2027 FRN EMTN	EUR	1,195,752.30	0.31
700,000	BANK OF AMERICA CORP 04/05/2027 FRN EMTN	EUR	652,013.04	0.17	500,000	JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	452,397.37	0.12
900,000	BANK OF AMERICA CORP 09/05/2026 FRN EMTN	EUR	840,866.63	0.22	788,000	KB HOME 4.000% 15/06/2031	USD	468,645.75	0.12
300,000	BANK OF AMERICA CORP 09/05/2030 FRN EMTN	EUR	254,344.79	0.07	700,000	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 01/10/2025	USD	569,243.44	0.15
200,000	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 6.625% 15/07/2026	USD	180,100.21	0.05	475,000	LAREDO PETROLEUM INC 7.750% 31/07/2029	USD	364,141.12	0.10
210,000	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 7.625% 15/12/2025	USD	191,844.62	0.05	456,000	LPL HOLDINGS INC 4.000% 15/03/2029	USD	377,681.07	0.10
70,000	BMW US CAPITAL LLC 1.000% 20/04/2027 EMTN	EUR	64,156.09	0.02	500,000	MATADOR RESOURCES CO 5.875% 15/09/2026	USD	453,742.03	0.12
641,000	BUILDERS FIRSTSOURCE INC 4.250% 01/02/2032	USD	510,099.95	0.13	262,000	MATTEL INC 3.750% 01/04/2029	USD	216,705.97	0.06
471,000	CARGO AIRCRAFT MANAGEMENT INC 4.750% 01/02/2028	USD	387,792.77	0.10	150,000	MATTEL INC 6.200% 01/10/2040	USD	124,603.63	0.03
1,575,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.750% 01/03/2030	USD	1,256,313.23	0.33	400,000	MAUSER PACKAGING SOLUTIONS HOLDING CO 7.875% 15/08/2026	USD	368,032.20	0.10
210,000	CELANESE US HOLDINGS LLC 4.777% 19/07/2026	EUR	206,557.93	0.05	1,400,000	MCDONALD'S CORP 2.375% 27/11/2024 GMTN	EUR	1,377,556.14	0.36
550,000	CHEMOURS CO/THE 4.000% 15/05/2026	EUR	506,137.03	0.13	324,000	MCGRAW-HILL EDUCATION INC 5.750% 01/08/2028	USD	259,407.75	0.07
192,000	CHEMOURS CO/THE 4.625% 15/11/2029	USD	146,341.61	0.04	620,000	MEDLINE BORROWER LP 3.875% 01/04/2029	USD	495,137.40	0.13
650,000	CHENIERE ENERGY PARTNERS LP 4.500% 01/10/2029	USD	558,131.58	0.15	200,000	MGM RESORTS INTERNATIONAL 5.500% 15/04/2027	USD	178,375.07	0.05
800,000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.000% 15/01/2029	USD	619,406.48	0.16	485,000	MGM RESORTS INTERNATIONAL 5.750% 15/06/2025	USD	445,503.62	0.12
600,000	CITIGROUP INC 08/10/2027 FRN EMTN	EUR	527,424.17	0.14	495,000	MILLENNIUM ESCROW CORP 6.625% 01/08/2026	USD	295,864.77	0.08
400,000	CITIGROUP INC 22/09/2033 FRN	EUR	389,873.53	0.10	100,000	MMS USA HOLDINGS INC 0.625% 13/06/2025	EUR	93,413.14	0.02
637,000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	523,404.33	0.14	500,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.000% 01/02/2026	USD	421,096.23	0.11
380,000	CLEARWAY ENERGY OPERATING LLC 3.750% 15/02/2031	USD	301,664.22	0.08	166,000	MORGAN STANLEY 29/04/2033 FRN GMTN	EUR	126,442.51	0.03
100,000	CLEARWAY ENERGY OPERATING LLC 4.750% 15/03/2028	USD	87,894.21	0.02	1,900,000	MORGAN STANLEY 29/10/2027 FRN	EUR	1,659,946.12	0.44
437,000	CLYDESDALE ACQUISITION HOLDINGS INC 6.625% 15/04/2029	USD	387,103.34	0.10	900,000	NETFLIX INC 3.625% 15/06/2030	EUR	865,036.13	0.23
500,000	COCA-COLA CO/THE 1.125% 09/03/2027	EUR	459,434.96	0.12	100,000	NETFLIX INC 3.875% 15/11/2029	EUR	98,100.94	0.03
200,000	COMCAST CORP 0.750% 20/02/2032	EUR	156,154.76	0.04	400,000	NEXSTAR MEDIA INC 5.625% 15/07/2027	USD	341,035.18	0.09
					750,000	NFP CORP 6.875% 15/08/2028	USD	592,938.48	0.16
					500,000	NUSTAR LOGISTICS LP 6.000% 01/06/2026	USD	449,596.36	0.12
					325,000	OLYMPUS WATER US HOLDING CORP 4.250% 01/10/2028	USD	244,606.06	0.06

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
500,000	ONEMAIN FINANCE CORP 7.125% 15/03/2026 GMTN	USD	442,191.39	0.12	300,000	E.ON INTERNATIONAL FINANCE BV 1.500% 31/07/2029 EMTN	EUR	263,849.19	0.07
800,000	OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 13/05/2027	USD	736,963.74	0.19	343,000	HEIMSTADEN BOSTAD TREASURY BV 0.750% 06/09/2029 EMTN	EUR	225,209.45	0.06
300,000	PACTIV EVERGREEN GROUP ISSUER INC/PACTIV EVERGREEN GROUP ISSUER LLC 4.000% 15/10/2027	USD	247,823.57	0.07	200,000	HEINEKEN NV 1.750% 07/05/2040 EMTN	EUR	144,746.04	0.04
300,000	PEPSICO INC 0.875% 16/10/2039	EUR	200,075.67	0.05	600,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	489,243.88	0.13
900,000	PEPSICO INC 1.125% 18/03/2031	EUR	762,658.76	0.20	700,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	695,067.13	0.18
650,000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 3.375% 31/08/2027	USD	536,355.32	0.14	100,000	ING GROEP NV 14/11/2027 FRN	EUR	101,700.11	0.03
500,000	PRIMO WATER HOLDINGS INC 3.875% 31/10/2028	EUR	434,275.17	0.11	500,000	ING GROEP NV 26/05/2031 FRN EMTN	EUR	457,542.78	0.12
212,000	PRIMO WATER HOLDINGS INC 4.375% 30/04/2029	USD	171,387.42	0.04	300,000	ING GROEP NV 29/11/2030 FRN EMTN	EUR	239,386.34	0.06
200,000	RAIN CII CARBON LLC / CII CARBON CORP 7.250% 01/04/2025	USD	176,515.08	0.05	667,000	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	536,926.08	0.14
470,000	RANGÉ RESOURCES CORP 8.250% 15/01/2029	USD	456,026.97	0.12	400,000	KONINKLIJKE AHOLD DELHAIZE NV 1.750% 02/04/2027	EUR	373,775.73	0.10
230,000	SENSATA TECHNOLOGIES INC 3.750% 15/02/2031	USD	185,119.39	0.05	165,000	KONINKLIJKE DSM NV 0.625% 23/06/2032 EMTN	EUR	130,794.08	0.03
550,000	SENSATA TECHNOLOGIES INC 4.375% 15/02/2030	USD	464,213.79	0.12	550,000	LKQ EUROPEAN HOLDINGS BV 4.125% 01/04/2028	EUR	532,278.19	0.14
850,000	SERVICE CORP INTERNATIONAL/US 4.000% 15/05/2031	USD	687,976.23	0.18	7,200,000	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2030	EUR	5,990,883.12	1.57
300,000	SONIC AUTOMOTIVE INC 4.625% 15/11/2029	USD	234,264.37	0.06	8,000,000	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2031	EUR	6,487,976.96	1.71
500,000	SPRINT CAPITAL CORP 6.875% 15/11/2028	USD	544,108.19	0.14	5,700,000	NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2029	EUR	4,951,431.08	1.30
283,000	STANDARD INDUSTRIES INC/NJ 2.250% 21/11/2026	EUR	245,592.69	0.06	400,000	RWE AG 5.750% 14/02/2033 EMTN	EUR	457,534.75	0.12
168,000	STANDARD INDUSTRIES INC/NJ 4.750% 15/01/2028	USD	144,356.03	0.04	700,000	SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	558,324.74	0.15
200,000	STAPLES INC 10.750% 15/04/2027	USD	133,495.03	0.04	350,000	SIGNIFY NV 2.375% 11/05/2027	EUR	327,509.88	0.09
400,000	STAPLES INC 7.500% 15/04/2026	USD	322,532.41	0.08	180,000	STELLANTIS NV 4.500% 07/07/2028	EUR	184,773.81	0.05
73,000	STARWOOD PROPERTY TRUST INC 3.625% 15/07/2026	USD	55,791.10	0.01	190,000	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.500% 13/01/2028 EMTN	EUR	189,058.90	0.05
845,000	STARWOOD PROPERTY TRUST INC 5.500% 01/11/2023	USD	777,761.65	0.20	400,000	TRIVIUM PACKAGING FINANCE BV 3.750% 15/08/2026	EUR	369,164.31	0.10
232,000	STONEX GROUP INC 8.625% 15/06/2025	USD	215,032.50	0.06	127,000	VESTEDA FINANCE BV 0.750% 18/10/2031 EMTN	EUR	92,857.20	0.02
300,000	TENET HEALTHCARE CORP 4.250% 01/06/2029	USD	249,501.56	0.07	200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	167,313.06	0.04
450,000	TENET HEALTHCARE CORP 5.125% 01/11/2027	USD	399,409.65	0.10	500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	482,476.80	0.13
1,700,000	THERMO FISHER SCIENTIFIC INC 1.950% 24/07/2029	EUR	1,560,031.52	0.41	300,000	VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	220,821.10	0.06
542,000	TTM TECHNOLOGIES INC 4.000% 01/03/2029	USD	433,995.21	0.11	400,000	VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	318,489.44	0.08
600,000	UNITED RENTALS NORTH AMERICA INC 5.250% 15/01/2030	USD	531,229.62	0.14	400,000	ZF EUROPE FINANCE BV 2.500% 23/10/2027	EUR	347,927.99	0.09
6,500,000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	5,203,623.36	1.38	400,000	ZF EUROPE FINANCE BV 3.000% 23/10/2029	EUR	336,441.95	0.09
7,798,700	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	6,806,904.12	1.80	200,000	ZIGGO BV 2.875% 15/01/2030	EUR	164,047.12	0.04
3,650,000	UNITED STATES TREASURY NOTE/BOND 2.750% 15/08/2032	USD	3,161,666.15	0.83				<b>31,298,255.90</b>	<b>8.22</b>
1,200,000	VERIZON COMMUNICATIONS INC 1.250% 08/04/2030	EUR	1,024,204.31	0.27		<b>Australia</b>			
625,000	VICTORIA'S SECRET & CO 4.625% 15/07/2029	USD	465,507.18	0.12	5,200,000	AUSTRALIA GOVERNMENT BOND 2.250% 21/05/2028	AUD	3,085,243.01	0.81
300,000	WR GRACE HOLDINGS LLC 4.875% 15/06/2027	USD	266,071.25	0.07	6,000,000	AUSTRALIA GOVERNMENT BOND 2.500% 21/05/2030	AUD	3,538,873.27	0.93
			<b>67,231,775.52</b>	<b>17.65</b>	20,000,000	AUSTRALIA GOVERNMENT BOND 2.750% 21/11/2027	AUD	12,187,794.81	3.19
	<b>Países Bajos</b>				2,800,000	AUSTRALIA GOVERNMENT BOND 3.250% 21/04/2029	AUD	1,739,866.57	0.46
300,000	ABN AMRO BANK NV 4.250% 21/02/2030 EMTN	EUR	300,677.04	0.08	1,000,000	TRANSURBAN FINANCE CO PTY LTD 1.450% 16/05/2029 EMTN	EUR	872,702.02	0.23
300,000	AGCO INTERNATIONAL HOLDINGS BV 0.800% 06/10/2028	EUR	247,856.51	0.07	174,000	WESTPAC BANKING CORP 13/05/2031 FRN	EUR	151,832.16	0.04
100,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029 EMTN	EUR	77,280.52	0.02				<b>21,576,311.84</b>	<b>5.66</b>
400,000	ALLIANDER NV FRN PERP	EUR	365,482.80	0.10		<b>Francia</b>			
900,000	ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA 1.125% 17/09/2025	EUR	844,990.46	0.22	200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 19/07/2028	EUR	163,347.38	0.04
200,000	BRENTNAG FINANCE BV 0.500% 06/10/2029 EMTN	EUR	157,838.22	0.04	300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 08/06/2026 EMTN	EUR	273,167.48	0.07
500,000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	410,966.65	0.11	600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 17/07/2025 EMTN	EUR	559,385.47	0.15
150,000	CRH FUNDING BV 1.625% 05/05/2030	EUR	129,581.80	0.03	200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/11/2031 EMTN	EUR	148,844.82	0.04
176,000	CTP NV 0.750% 18/02/2027 EMTN	EUR	136,453.62	0.04	300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.750% 01/02/2033 EMTN	EUR	298,243.88	0.08
193,000	CTP NV 0.875% 20/01/2026 EMTN	EUR	160,973.78	0.04	100,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.125% 13/01/2033	EUR	100,612.87	0.03
100,000	CTP NV 1.500% 27/09/2031 EMTN	EUR	65,193.64	0.02	200,000	BNP PARIBAS SA 11/07/2030 FRN EMTN	EUR	162,137.41	0.04
219,000	DANFOSS FINANCE II BV 0.750% 28/04/2031 EMTN	EUR	169,291.21	0.04	500,000	BNP PARIBAS SA 13/04/2027 FRN EMTN	EUR	441,848.08	0.12
100,000	DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	91,110.20	0.02	800,000	BNP PARIBAS SA 15/01/2032 FRN EMTN	EUR	685,370.64	0.18
358,000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	247,144.05	0.06	300,000	BNP PARIBAS SA 19/01/2030 FRN EMTN	EUR	240,759.13	0.06
600,000	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	577,212.26	0.15	500,000	BNP PARIBAS SA 19/02/2028 FRN EMTN	EUR	431,157.03	0.11
900,000	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	819,418.52	0.22	200,000	BNP PARIBAS SA 20/11/2030 FRN EMTN	EUR	186,793.11	0.05
1,000,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036 EMTN	EUR	659,233.41	0.17	400,000	BNP PARIBAS SA 23/01/2027 FRN EMTN	EUR	376,990.89	0.10

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
100,000	BNP PARIBAS SA 31/03/2032 FRN EMTN	EUR	90,467.91	0.02	10,000,000	CANADIAN GOVERNMENT BOND 1.250% 01/06/2030	CAD	6,094,760.43	1.60
200,000	BPCE SA 0.250% 14/01/2031	EUR	150,861.25	0.04	6,600,000	CANADIAN GOVERNMENT BOND 1.500% 01/06/2031	CAD	4,042,137.32	1.06
1,300,000	CARREFOUR SA 2.625% 15/12/2027 EMTN	EUR	1,245,815.91	0.33	980,000	FAIRAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	872,756.99	0.23
200,000	CREDIT AGRICOLE SA 05/06/2030 FRN EMTN	EUR	185,986.51	0.05	200,000	GREAT-WEST LIFECO INC 1.750% 07/12/2026	EUR	183,454.29	0.05
200,000	CREDIT AGRICOLE SA 22/04/2026 FRN EMTN	EUR	187,877.76	0.05				<b>11,244,667.62</b>	<b>2.95</b>
100,000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027 EMTN	EUR	88,142.76	0.02		<b>Gran Bretaña</b>			
200,000	ELO SACA 2.875% 29/01/2026 EMTN	EUR	189,209.87	0.05	100,000	ANGLO AMERICAN CAPITAL PLC 4.500% 15/09/2028	EUR	102,059.44	0.03
600,000	FAURECIA SE 2.375% 15/06/2027	EUR	522,689.01	0.14	300,000	AVIVA PLC 04/12/2045 FRN EMTN	EUR	282,816.47	0.07
300,000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.375% 30/10/2026	EUR	277,672.90	0.07	240,000	BARCLAYS PLC 29/01/2034 FRN EMTN	EUR	244,484.80	0.06
300,000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.750% 30/04/2030	EUR	266,004.97	0.07	279,000	BRITISH TELECOMMUNICATIONS PLC 3.750% 13/05/2031 EMTN	EUR	273,302.47	0.07
4,100,000	FRANCE GOVERNMENT BOND OAT ZCP 25/11/2030	EUR	3,348,107.11	0.87	428,000	EC FINANCE PLC 3.000% 15/10/2026	EUR	394,061.58	0.10
1,400,000	FRANCE GOVERNMENT BOND OAT ZCP 25/11/2031	EUR	1,109,037.34	0.29	138,000	INEOS QUATTRO FINANCE 1 PLC 3.750% 15/07/2026	EUR	119,624.10	0.03
100,000	ICADE SANTE SACA 1.375% 17/09/2030	EUR	76,621.65	0.02	268,000	INEOS QUATTRO FINANCE 2 PLC 2.500% 15/01/2026	EUR	239,494.58	0.06
200,000	IMERYS SA 1.000% 15/07/2031	EUR	147,286.68	0.04	929,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.500% 15/06/2026	EUR	895,939.21	0.24
200,000	KAPLA HOLDING SAS 3.375% 15/12/2026	EUR	175,606.57	0.05	300,000	NATWEST GROUP PLC 04/03/2025 FRN EMTN	EUR	293,393.01	0.08
800,000	LOXAM SAS 4.250% 15/04/2024	EUR	798,320.29	0.21	491,000	NATWEST GROUP PLC 26/02/2030 FRN EMTN	EUR	394,867.24	0.10
700,000	ORANGE SA 1.375% 20/03/2028 EMTN	EUR	632,103.65	0.17	250,000	SANTANDER UK GROUP HOLDINGS PLC 13/09/2029 FRN EMTN	EUR	199,242.94	0.05
1,000,000	ORANGE SA 1.625% 07/04/2032 EMTN	EUR	845,306.08	0.22	1,000,000	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029 EMTN	EUR	794,019.37	0.21
379,000	PAPREC HOLDING SA 3.500% 01/07/2028	EUR	329,829.47	0.09	3,000,000	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	2,393,159.65	0.63
300,000	PICARD GROUPE SAS 3.875% 01/07/2026	EUR	267,662.21	0.07	3,400,000	UNITED KINGDOM GILT 4.500% 07/09/2034	GBP	4,205,885.47	1.11
500,000	QUATRIM SASU 5.875% 15/01/2024	EUR	452,919.23	0.12				<b>10,832,350.33</b>	<b>2.84</b>
200,000	RCI BANQUE SA 1.750% 10/04/2026 EMTN	EUR	185,629.51	0.05		<b>Luxemburgo</b>			
221,000	RCI BANQUE SA 4.625% 13/07/2026	EUR	222,088.72	0.06	700,000	ALTICE FRANCE HOLDING SA 8.000% 15/05/2027	EUR	521,751.07	0.14
200,000	SOCIETE GENERALE SA 06/12/2030 FRN EMTN	EUR	193,510.05	0.05	100,000	AROUNDTOWN SA 1.625% 31/01/2028 EMTN	EUR	65,738.65	0.02
200,000	SOCIETE GENERALE SA 4.250% 16/11/2032 EMTN	EUR	205,471.58	0.05	100,000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.900% 12/10/2029	EUR	66,637.96	0.02
800,000	TOTALENERGIES SE FRN PERP EMTN	EUR	578,487.10	0.15	1,000,000	DH EUROPE FINANCE II SARL 0.750% 18/09/2031	EUR	797,100.33	0.21
700,000	TOTALENERGIES SE FRN PERP EMTN	EUR	672,023.23	0.18	200,000	DH EUROPE FINANCE II SARL 1.800% 18/09/2049	EUR	133,771.09	0.04
100,000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032 EMTN	EUR	68,711.25	0.02	100,000	GRAND CITY PROPERTIES SA FRN PERP EMTN	EUR	35,075.88	0.01
500,000	WPP FINANCE SA 2.375% 19/05/2027 EMTN	EUR	474,158.89	0.12	100,000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028 EMTN	EUR	70,589.67	0.02
			<b>18,056,267.65</b>	<b>4.74</b>	100,000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.750% 24/04/2028 EMTN	EUR	89,338.10	0.02
	<b>Austria</b>				315,000	HOLCIM FINANCE LUXEMBOURG SA 0.500% 23/04/2031	EUR	235,016.56	0.06
7,600,000	AUSTRIA GOVERNMENT BOND ZCP 20/02/2030	EUR	6,267,122.03	1.65	121,000	JOHN DEERE CASH MANAGEMENT SARL 2.200% 02/04/2032 EMTN	EUR	110,664.84	0.03
5,000,000	AUSTRIA GOVERNMENT BOND ZCP 20/02/2031	EUR	4,002,074.05	1.05	600,000	KLEOPATRA FINCO SARL 4.250% 01/03/2026	EUR	498,910.06	0.13
2,000,000	AUSTRIA GOVERNMENT BOND 0.500% 20/02/2029	EUR	1,755,858.40	0.46	496,160	LINCOLN FINANCING SARL 3.625% 01/04/2024	EUR	492,245.04	0.13
100,000	ERSTE GROUP BANK AG 08/09/2031 FRN EMTN	EUR	87,891.49	0.02	199,000	LOGICOR FINANCING SARL 0.875% 14/01/2031 EMTN	EUR	123,863.69	0.03
300,000	ERSTE GROUP BANK AG 10/06/2030 FRN EMTN	EUR	269,239.21	0.07	300,000	LOGICOR FINANCING SARL 1.625% 15/07/2027 EMTN	EUR	237,304.58	0.06
100,000	ERSTE GROUP BANK AG 15/11/2032 FRN EMTN	EUR	81,007.30	0.02	1,250,000	MEDTRONIC GLOBAL HOLDINGS SCA 0.250% 02/07/2025	EUR	1,166,218.64	0.30
800,000	ERSTE GROUP BANK AG 16/11/2028 FRN EMTN	EUR	679,595.26	0.18	1,000,000	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	686,190.51	0.18
200,000	RAIFFEISEN BANK INTERNATIONAL AG 0.250% 22/01/2025 EMTN	EUR	183,797.34	0.05	337,000	NESTLE FINANCE INTERNATIONAL LTD 1.500% 29/03/2035 EMTN	EUR	276,055.96	0.07
			<b>13,326,585.08</b>	<b>3.50</b>	190,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	142,957.35	0.04
	<b>Finlandia</b>				115,000	SEGRO CAPITAL SARL 0.500% 22/09/2031	EUR	77,948.99	0.02
100,000	BALDER FINLAND OYJ 1.000% 20/01/2029 EMTN	EUR	66,281.04	0.02	500,000	SUMMER BC HOLDCO B SARL 5.750% 31/10/2026	EUR	435,658.82	0.11
3,000,000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	2,397,752.82	0.63				<b>6,263,037.79</b>	<b>1.64</b>
5,200,000	FINLAND GOVERNMENT BOND 0.500% 15/09/2027	EUR	4,743,185.20	1.24		<b>España</b>			
3,800,000	FINLAND GOVERNMENT BOND 0.500% 15/09/2029	EUR	3,299,333.09	0.86	200,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 16/01/2030 FRN GMTN	EUR	183,519.33	0.05
300,000	METSO OUTOTEC OYJ 0.875% 26/05/2028 EMTN	EUR	251,082.41	0.07	100,000	BANCO BILBAO VIZCAYA ARGENTARIA SA 24/03/2027 FRN GMTN	EUR	89,672.85	0.02
500,000	OP CORPORATE BANK PLC 09/06/2030 FRN	EUR	460,954.27	0.12	300,000	BANCO DE SABADELL SA 10/11/2028 FRN EMTN	EUR	301,610.33	0.08
200,000	SATO OYJ 1.375% 24/02/2028	EUR	150,150.23	0.04	100,000	BANCO SANTANDER SA 0.200% 11/02/2028 EMTN	EUR	84,146.69	0.02
150,000	STORA ENSO OYJ 0.625% 02/12/2030 EMTN	EUR	117,655.03	0.03	100,000	CAIXABANK SA 09/02/2029 FRN EMTN	EUR	82,462.18	0.02
150,000	UPM-KYMMENE OYJ 2.250% 23/05/2029 EMTN	EUR	137,958.54	0.04	200,000	CAIXABANK SA 10/07/2026 FRN EMTN	EUR	186,494.31	0.05
			<b>11,624,352.63</b>	<b>3.05</b>					
	<b>Canadá</b>								
66,000	BAUSCH HEALTH COS INC 11.000% 30/09/2028	USD	44,678.07	0.01					
13,000	BAUSCH HEALTH COS INC 14.000% 15/10/2030	USD	6,880.52	0.00					

Las notas adjuntas forman parte integrante de estos estados financieros.





# Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Instrumentos financieros derivados a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Denomina- ción	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
<b>Islandia</b>					<b>Swap de incumplimiento de crédito</b>						
400,000	LANDSBANKINN HF 0.500% 20/05/2024 EMTN	EUR	374,230.76	0.10	CDX NORTH AMERICA INVESTMENT GRADE SERIES 40 VERSION 1	Venta	1.000	20/06/2028	USD	4,000,000.00	41,816.85
			<b>374,230.76</b>	<b>0.10</b>							<b>41,816.85</b>
<b>Jersey</b>											
350,000	ADIENT GLOBAL HOLDINGS LTD 3.500% 15/08/2024	EUR	348,203.64	0.09							
			<b>348,203.64</b>	<b>0.09</b>							
<b>Liberia</b>											
150,000	ROYAL CARIBBEAN CRUISES LTD 5.375% 15/07/2027	USD	123,080.74	0.03	Por cobrar				Por pagar		
236,000	ROYAL CARIBBEAN CRUISES LTD 5.500% 01/04/2028	USD	191,654.67	0.05					Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
			<b>314,735.41</b>	<b>0.08</b>							
<b>Panamá</b>					<b>Contratos a plazo sobre divisas</b>						
325,000	CARNIVAL CORP 4.000% 01/08/2028	USD	257,665.96	0.07	77,726,954.80	EUR	83,500,000.00	USD	26/05/2023	77,726,954.80	1,103,665.17
			<b>218,289,159.90</b>	<b>57.30</b>	21,918,331.01	EUR	34,000,000.00	AUD	26/05/2023	21,918,331.00	981,816.07
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>					10,385,898.44	EUR	15,000,000.00	CAD	26/05/2023	10,385,898.44	206,531.20
<b>Acciones</b>					34,135,675.35	EUR	37,176,000.00	USD	30/06/2023	34,135,675.35	88,850.89
<b>Rusia</b>					3,517,497.79	EUR	500,000,000.00	JPY	26/05/2023	3,517,497.79	42,656.91
253,112	MOSCOW EXCHANGE MICEX-RTS PJSC	RUB	0.30	0.00	1,121,365,340.00	JPY	7,750,632.02	EUR	19/04/2023	7,750,632.02	16,340.65
9,788	UNITED CO RUSAL INTERNATIONAL PJSC	RUB	0.01	0.00	1,522,563.07	EUR	1,638,219.38	USD	19/04/2023	1,522,563.07	15,954.94
			<b>0.31</b>	<b>0.00</b>	126,747.94	EUR	201,304.97	AUD	19/04/2023	126,747.94	2,688.47
			<b>0.31</b>	<b>0.00</b>	3,881.37	EUR	19,254.24	RON	19/04/2023	3,881.37	(5.39)
<b>Valores cotizados</b>					23,774.73	EUR	21,000.00	GBP	30/06/2023	23,774.73	(46.53)
<b>Fondos de capital variable</b>					554,166.70	EUR	80,198,542.00	JPY	19/04/2023	554,166.70	(1,316.75)
<b>Jersey</b>					3,094,203.97	RON	626,096.34	EUR	19/04/2023	626,096.34	(1,484.13)
43,932	WISDOMTREE BRENT CRUDE OIL	USD	1,811,343.31	0.48	630,406.94	EUR	14,901,983.96	CZK	19/04/2023	630,406.94	(3,298.02)
			<b>1,811,343.31</b>	<b>0.48</b>	726,948,174.95	CZK	30,938,835.97	EUR	19/04/2023	30,938,835.97	(25,458.07)
			<b>1,811,343.31</b>	<b>0.48</b>	3,000,000.00	USD	2,833,122.03	EUR	26/05/2023	2,833,122.03	(80,189.47)
<b>Organismos de inversión colectiva</b>					4,581,501,476.03	HUF	12,059,690.78	EUR	19/04/2023	12,059,690.78	(84,648.47)
<b>Fondos de capital variable</b>					5,835,868.74	AUD	3,694,816.59	EUR	19/04/2023	3,694,816.59	(98,309.44)
113,847	ISHARES JP MORGAN EM LOCAL GOVERNMENT BOND UCITS ETF	USD	4,686,122.55	1.23	9,426,318.73	EUR	8,400,000.00	GBP	26/05/2023	9,426,318.73	(114,918.16)
			<b>4,686,122.55</b>	<b>1.23</b>	19,719,722.68	USD	18,426,425.14	EUR	19/04/2023	18,426,425.14	(290,945.43)
			<b>4,686,122.55</b>	<b>1.23</b>						<b>236,301,835.73</b>	<b>1,757,884.44</b>
<b>Total cartera de títulos</b>					<b>Futuros sobre índices de acciones</b>						
			<b>348,253,376.54</b>	<b>91.43</b>	(13)	FTSE 100 INDEX FUTURE 16/06/2023	GBP			1,130,177.47	(25,743.00)
					(52)	MSCI EMERGING MARKETS 16/06/2023	USD			2,382,346.17	(78,015.56)
					(22)	NIKKEI 225 (OSE) 08/06/2023	JPY			4,266,242.24	(10,650.39)
					(7)	SPI 200 FUTURES 17/04/2023	AUD			748,417.59	20,974.37

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Flexible Multi-Asset

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Cantidad	Denominación	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
(68)	5&P500 EMINI FUTURE 16/06/2023	USD	12,948,916.19	(444,569.94)
			<b>21,476,099.66</b>	<b>(538,004.52)</b>
<b>Futuros sobre tipos de interés</b>				
48	AUSTRALIA 10Y BOND FUTURE 15/06/2023	AUD	3,636,202.85	97,608.34
126	CANADA 10Y BOND FUTURE 21/06/2023	CAD	10,811,161.37	437,896.59
148	EURO-BUND FUTURE 08/06/2023	EUR	20,104,320.00	643,812.19
(20)	EURO-BUXL 30Y BOND 08/06/2023	EUR	2,817,200.00	(174,800.00)
(32)	EURO-OAT FUTURE 08/06/2023	EUR	4,167,360.00	(133,440.00)
(14)	LONG GILT FUTURE 28/06/2023	GBP	1,646,665.17	(36,008.35)
80	US 10YR NOTE (CBT) 21/06/2023	USD	8,462,193.36	229,531.96
(148)	US 2YR NOTE (CBT) 30/06/2023	USD	28,123,763.34	(52,682.38)
96	US 5YR NOTE (CBT) 30/06/2023	USD	9,676,239.17	189,148.19
			<b>89,445,105.26</b>	<b>1,201,066.54</b>
<b>Total instrumentos financieros derivados</b>				<b>2,462,763.31</b>

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>348,253,376.54</b>	<b>91.43</b>
<b>Total instrumentos financieros derivados</b>	<b>2,462,763.31</b>	<b>0.65</b>
<b>Efectivo en bancos</b>	<b>28,915,715.69</b>	<b>7.59</b>
<b>Otros activos y pasivos</b>	<b>1,258,769.34</b>	<b>0.33</b>
<b>Total activos netos</b>	<b>380,890,624.88</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Global Flexible Multi-Asset Premium

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	20,248,514.26	<b>Número de acciones</b>			
	30/09/2022	EUR	19,767,643.61				
	30/09/2021	EUR	143,192,193.44				
<b>Valor liquidativo por acción**</b>				Capitalisation P (EUR)	31/03/2023	6	
					30/09/2022	6	
					30/09/2021	198,816	
Capitalisation I (EUR)	31/03/2023	EUR	6,103.60	Capitalisation X (EUR)	31/03/2023	2,647	
	30/09/2022	EUR	5,941.34		30/09/2022	977	
	30/09/2021	EUR	6,967.24		30/09/2021	934	
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	23,376.28	Capitalisation Z (EUR)	31/03/2023	-	
	30/09/2022	PLN	21,984.47		30/09/2022	-	
	30/09/2021	PLN	24,660.92		30/09/2021	7,390	
Capitalisation I Hedged (i) (USD)	31/03/2023	USD	5,262.77	Distribution I (HY) Hedged (i) (JPY)	31/03/2023	115,089	
	30/09/2022	USD	5,042.09		30/09/2022	114,254	
	30/09/2021	USD	5,811.75		30/09/2021	80,995	
Capitalisation N (EUR)	31/03/2023	EUR	30.15	<b>Dividendo</b>			
	30/09/2022	EUR	29.37		Distribution I (HY) Hedged (i) (JPY)	28/02/2023	JPY 130.00
	30/09/2021	EUR	34.49				
Capitalisation P (EUR)	31/03/2023	EUR	285.73	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	279.19		Capitalisation I (EUR)	31/03/2023	0.78%
	30/09/2021	EUR	329.91		Capitalisation I Hedged (i) (PLN)	31/03/2023	0.80%
Capitalisation X (EUR)	31/03/2023	EUR	258.98	Capitalisation I Hedged (i) (USD)	31/03/2023	0.80%	
	30/09/2022	EUR	254.05	Capitalisation N (EUR)	31/03/2023	0.92%	
	30/09/2021	EUR	302.54	Capitalisation P (EUR)	31/03/2023	1.50%	
Capitalisation Z (EUR)	31/03/2023	EUR	-	Capitalisation X (EUR)	31/03/2023	2.32%	
	30/09/2022	EUR	-	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	130.14%	
	30/09/2021	EUR	7,546.62				
Distribution I (HY) Hedged (i) (JPY)	31/03/2023	JPY	8,358.00				
	30/09/2022	JPY	8,345.00				
	30/09/2021	JPY	9,989.00				
<b>Número de acciones</b>							
	31/03/2023		1,846				
	30/09/2022		1,890				
Capitalisation I (EUR)	31/03/2023		1,846				
	30/09/2022		1,890				
	30/09/2021		1,992				
Capitalisation I Hedged (i) (PLN)	31/03/2023		280				
	30/09/2022		291				
	30/09/2021		202				
Capitalisation I Hedged (i) (USD)	31/03/2023		0.51				
	30/09/2022		0.51				
	30/09/2021		0.51				
Capitalisation N (EUR)	31/03/2023		8,089				
	30/09/2022		8,260				
	30/09/2021		9,487				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Flexible Multi-Asset Premium

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>17,801,548.84</b>
Acciones		9,235,175.33
Organismos de inversión colectiva		1,487,409.24
Obligaciones y otros instrumentos de deuda		6,940,140.79
Préstamos concedidos		138,823.48
<b>Total instrumentos financieros derivados</b>	2	<b>362,187.20</b>
Swaps de incumplimiento de crédito		80,559.56
Contratos a plazo sobre divisas		152,142.22
Futuros		129,485.42
<b>Efectivo en bancos</b>		<b>1,988,185.04</b>
<b>Cuenta de depósito de garantía</b>		<b>85,976.70</b>
<b>Otros activos</b>	4, 12	<b>646,295.15</b>
<b>Total activos</b>		<b>20,884,192.93</b>
<b>Pasivos corrientes</b>	4, 12	<b>(635,678.67)</b>
<b>Total pasivo</b>		<b>(635,678.67)</b>
<b>Activos netos al final del período</b>		<b>20,248,514.26</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Flexible Multi-Asset Premium

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Estados Unidos</b>									
399	ADOBE INC	USD	141,527.57	0.70					
3,239	ALPHABET INC - A	USD	309,247.06	1.52					
1,055	ALPHABET INC - C	USD	100,989.46	0.50					
2,731	APPLE INC	USD	414,507.71	2.05					
2,863	BROWN & BROWN INC	USD	151,312.49	0.75					
2,604	COMCAST CORP - A	USD	90,862.57	0.45					
1,197	DARLING INGREDIENTS INC	USD	64,342.40	0.32					
132	DEERE & CO	USD	50,163.52	0.25					
492	ECOLAB INC	USD	74,960.43	0.37					
530	ELEVANCE HEALTH INC	USD	224,307.88	1.11					
539	ENPHASE ENERGY INC	USD	104,322.26	0.52					
1,035	ESTEE LAUDER COS INC/THE - A	USD	234,788.62	1.16					
779	ETSY INC	USD	79,825.18	0.39					
1,736	EVERSOURCE ENERGY	USD	125,048.88	0.62					
370	INTUIT INC	USD	151,831.29	0.75					
347	INTUITIVE SURGICAL INC	USD	81,594.27	0.40					
735	MCCORMICK & CO INC/MD	USD	56,292.83	0.28					
1,204	MERCK & CO INC	USD	117,901.02	0.58					
2,355	MICROSOFT CORP	USD	624,921.99	3.09					
1,781	NASDAQ INC	USD	89,619.65	0.44					
1,874	NIKE INC - B	USD	211,539.75	1.04					
652	NORDSON CORP	USD	133,382.59	0.66					
902	NORTHERN TRUST CORP	USD	73,167.90	0.36					
876	NVIDIA CORP	USD	223,964.77	1.11					
746	PALO ALTO NETWORKS INC	USD	137,149.47	0.68					
3,068	PFIZER INC	USD	115,214.14	0.56					
3,251	REGIONS FINANCIAL CORP	USD	55,537.36	0.26					
390	SOLAREEDGE TECHNOLOGIES INC	USD	109,108.10	0.54					
509	S&P GLOBAL INC	USD	161,524.17	0.80					
19	SVB FINANCIAL GROUP	USD	15.83	0.00					
278	THERMO FISHER SCIENTIFIC INC	USD	147,481.12	0.73					
364	ULTA BEAUTY INC	USD	182,819.16	0.90					
696	UNITEDHEALTH GROUP INC	USD	302,749.91	1.50					
1,298	US BANCORP	USD	43,069.54	0.21					
356	VEEVA SYSTEMS INC - A	USD	60,222.96	0.30					
1,760	VF CORP	USD	37,113.17	0.18					
1,031	VISA INC - A	USD	213,953.02	1.06					
700	ZOETIS INC	USD	107,237.33	0.53					
			<b>5,603,617.37</b>	<b>27.67</b>					
<b>Gran Bretaña</b>									
2,919	COMPASS GROUP PLC	GBP	67,536.45	0.33					
6,315	RELX PLC	EUR	188,123.85	0.93					
1,968	UNILEVER PLC	EUR	93,853.92	0.46					
8,648	3I GROUP PLC	GBP	165,837.36	0.83					
			<b>515,351.58</b>	<b>2.55</b>					
<b>Suiza</b>									
2,456	NESTLE SA - REG	CHF	275,807.03	1.36					
178	PARTNERS GROUP HOLDING AG	CHF	153,658.78	0.76					
502	STRAUMANN HOLDING AG - REG	CHF	68,963.10	0.34					
			<b>498,428.91</b>	<b>2.46</b>					
					<b>Japón</b>				
					700	DAIKIN INDUSTRIES LTD	JPY	114,515.91	0.57
					300	KEYENCE CORP	JPY	133,717.73	0.66
					3,500	RECRUIT HOLDINGS CO LTD	JPY	88,349.83	0.44
					2,900	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	106,256.32	0.52
								<b>442,839.79</b>	<b>2.19</b>
					<b>Irlanda</b>				
					570	ICON PLC - ADR	USD	112,058.82	0.55
					472	LINDE PLC	USD	154,418.22	0.76
					768	MEDTRONIC PLC	USD	56,989.42	0.29
								<b>323,466.46</b>	<b>1.60</b>
					<b>Países Bajos</b>				
					80	ADYEN NV	EUR	116,736.00	0.58
					273	ASML HOLDING NV	EUR	170,679.60	0.84
								<b>287,415.60</b>	<b>1.42</b>
					<b>Hong Kong</b>				
					21,400	AIA GROUP LTD	HKD	207,386.27	1.02
								<b>207,386.27</b>	<b>1.02</b>
					<b>Curacao</b>				
					3,915	SCHLUMBERGER LTD	USD	176,930.83	0.87
								<b>176,930.83</b>	<b>0.87</b>
					<b>Dinamarca</b>				
					1,203	NOVO NORDISK AS - B	DKK	175,347.70	0.87
								<b>175,347.70</b>	<b>0.87</b>
					<b>Alemania</b>				
					748	ALLIANZ SE - REG	EUR	159,174.40	0.79
								<b>159,174.40</b>	<b>0.79</b>
					<b>Finlandia</b>				
					2,969	NESTE OYJ	EUR	134,881.67	0.67
								<b>134,881.67</b>	<b>0.67</b>
					<b>Islas Faroe</b>				
					2,100	BAKKAFROST P/F	NOK	125,223.01	0.62
								<b>125,223.01</b>	<b>0.62</b>
					<b>Jersey</b>				
					1,185	APTIV PLC	USD	122,366.56	0.60
								<b>122,366.56</b>	<b>0.60</b>
					<b>Francia</b>				
					719	SCHNEIDER ELECTRIC SE	EUR	110,495.92	0.55
								<b>110,495.92</b>	<b>0.55</b>
					<b>Suecia</b>				
					9,397	ATLAS COPCO AB - A	SEK	109,717.88	0.54
								<b>109,717.88</b>	<b>0.54</b>
					<b>Italia</b>				
					41,167	INTESA SANPAOLO SPA	EUR	97,462.87	0.48
								<b>97,462.87</b>	<b>0.48</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Flexible Multi-Asset Premium

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL		
<b>Canadá</b>					<b>Francia</b>						
1,042	ROYAL BANK OF CANADA	CAD	91,596.40	0.45	150,000	FRANCE GOVERNMENT BOND OAT ZCP 25/11/2030	EUR	122,491.72	0.60		
			<b>91,596.40</b>	<b>0.45</b>				<b>122,491.72</b>	<b>0.60</b>		
<b>Noruega</b>					<b>España</b>						
3,457	TOMRA SYSTEMS ASA	NOK	53,472.07	0.26	120,000	SPAIN GOVERNMENT BOND 1.000% 31/10/2050	EUR	64,434.76	0.32		
			<b>53,472.07</b>	<b>0.26</b>				<b>64,434.76</b>	<b>0.32</b>		
<b>9,235,175.29 45.61</b>					<b>Bélgica</b>						
<b>Obligaciones y otros instrumentos de deuda</b>					<b>31,884.84 0.16</b>						
<b>Estados Unidos</b>					<b>6,940,140.79 34.27</b>						
1,000,000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	800,557.44	3.95	<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>						
450,000	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	392,771.47	1.94	<b>Acciones</b>						
250,000	UNITED STATES TREASURY NOTE/BOND 2.750% 15/08/2032	USD	216,552.48	1.07	<b>Rusia</b>						
			<b>1,409,881.39</b>	<b>6.96</b>	36,712	MOSCOW EXCHANGE MICEX-RTS PJSC	RUB	0.04	0.00		
<b>Alemania</b>					3,278	UNITED CO RUSAL INTERNATIONAL PJSC	RUB	0.00	0.00		
600,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/02/2032	EUR	492,822.89	2.43				<b>0.04</b>	<b>0.00</b>		
400,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2031	EUR	332,436.12	1.64				<b>0.04</b>	<b>0.00</b>		
300,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.250% 15/02/2029	EUR	267,027.42	1.32				<b>0.04</b>	<b>0.00</b>		
			<b>1,092,286.43</b>	<b>5.39</b>	<b>Valores cotizados</b>						
<b>Canadá</b>					<b>Fondos de capital variable</b>						
800,000	CANADIAN GOVERNMENT BOND 1.500% 01/06/2031	CAD	489,956.04	2.42	<b>Jersey</b>						
600,000	CANADIAN GOVERNMENT BOND 5.750% 01/06/2029	CAD	473,039.23	2.34	3,367	WISDOMTREE BRENT CRUDE OIL	USD	138,823.48	0.69		
			<b>962,995.27</b>	<b>4.76</b>				<b>138,823.48</b>	<b>0.69</b>		
<b>Australia</b>					<b>138,823.48 0.69</b>						
1,400,000	AUSTRALIA GOVERNMENT BOND 2.250% 21/05/2028	AUD	830,642.35	4.10	<b>Organismos de inversión colectiva</b>						
			<b>830,642.35</b>	<b>4.10</b>	<b>Fondos de capital variable</b>						
<b>Países Bajos</b>					<b>Irlanda</b>						
500,000	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2031	EUR	405,498.56	2.00	141,571	ISHARES EUR HIGH YIELD CORPORATE BOND ESG UCITS ETF	EUR	667,365.69	3.30		
350,000	NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2029	EUR	304,035.24	1.50	174,011	ISHARES USD HIGH YIELD CORPORATE BOND ESG UCITS ETF	USD	820,043.55	4.05		
			<b>709,533.80</b>	<b>3.50</b>				<b>1,487,409.24</b>	<b>7.35</b>		
<b>Austria</b>					<b>1,487,409.24 7.35</b>						
100,000	AUSTRIA GOVERNMENT BOND ZCP 20/02/2030	EUR	82,462.13	0.41	<b>Total cartera de títulos</b>						
600,000	AUSTRIA GOVERNMENT BOND ZCP 20/02/2031	EUR	480,248.89	2.37	<b>17,801,548.84 87.92</b>						
100,000	AUSTRIA GOVERNMENT BOND 0.500% 20/02/2029	EUR	87,792.92	0.43	<b>Instrumentos financieros derivados a 31/03/2023</b>						
			<b>650,503.94</b>	<b>3.21</b>	Denomina- ción	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
<b>Finlandia</b>					<b>Swaps de incumplimiento de crédito</b>						
140,000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	111,895.13	0.55	CDX NORTH AMERICA INVESTMENT GRADE SERIES 40 VERSION 1	Venta	1.000	20/06/2028	USD	2,650,000.00	27,703.67
300,000	FINLAND GOVERNMENT BOND 0.500% 15/09/2027	EUR	273,645.30	1.36							
180,000	FINLAND GOVERNMENT BOND 0.500% 15/09/2029	EUR	156,284.20	0.77							
			<b>541,824.63</b>	<b>2.68</b>							
<b>Gran Bretaña</b>											
150,000	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	119,657.99	0.59							
180,000	UNITED KINGDOM GILT 4.250% 07/06/2032	GBP	218,449.89	1.08							
150,000	UNITED KINGDOM GILT 4.500% 07/09/2034	GBP	185,553.78	0.92							
			<b>523,661.66</b>	<b>2.59</b>							

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Global Food & Beverages Equity

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	186,878,477.10	Distribution P Hedged (ii) (EUR)	31/03/2023	EUR	2,871.10
	30/09/2022	USD	169,049,568.73		30/09/2022	EUR	2,621.46
	30/09/2021	USD	188,673,434.63		30/09/2021	EUR	2,785.08
<b>Valor liquidativo por acción**</b>				Distribution R (USD)	31/03/2023	USD	286.06
					30/09/2022	USD	251.19
					30/09/2021	USD	281.93
Capitalisation I (EUR)	31/03/2023	EUR	20,511.12	Distribution R Hedged (ii) (EUR)	31/03/2023	EUR	283.73
	30/09/2022	EUR	19,797.72		30/09/2022	EUR	260.50
	30/09/2021	EUR	18,524.93		30/09/2021	EUR	275.83
Capitalisation I (USD)	31/03/2023	USD	3,147.48	Distribution X (M) (USD)	31/03/2023	USD	238.45
	30/09/2022	USD	2,739.36		30/09/2022	USD	211.29
	30/09/2021	USD	3,032.36		30/09/2021	USD	242.07
Capitalisation I Hedged (ii) (EUR)	31/03/2023	EUR	7,748.61	Distribution X (M) Hedged (ii) (AUD)	31/03/2023	AUD	243.33
	30/09/2022	EUR	7,045.70		30/09/2022	AUD	224.06
	30/09/2021	EUR	7,367.10		30/09/2021	AUD	241.84
Capitalisation P (EUR)	31/03/2023	EUR	271.25	<b>Número de acciones</b>			
	30/09/2022	EUR	263.11				
	30/09/2021	EUR	248.65				
Capitalisation P (USD)	31/03/2023	USD	2,641.24	Capitalisation I (EUR)	31/03/2023		332
	30/09/2022	USD	2,310.12		30/09/2022		285
	30/09/2021	USD	2,582.64		30/09/2021		145
Capitalisation P Hedged (ii) (EUR)	31/03/2023	EUR	741.03	Capitalisation I (USD)	31/03/2023		825
	30/09/2022	EUR	676.51		30/09/2022		769
	30/09/2021	EUR	714.13		30/09/2021		891
Capitalisation R (USD)	31/03/2023	USD	301.52	Capitalisation I Hedged (ii) (EUR)	31/03/2023		1,067
	30/09/2022	USD	262.74		30/09/2022		1,064
	30/09/2021	USD	291.52		30/09/2021		1,020
Capitalisation R Hedged (ii) (EUR)	31/03/2023	EUR	298.99	Capitalisation P (EUR)	31/03/2023		1,540
	30/09/2022	EUR	272.15		30/09/2022		1,566
	30/09/2021	EUR	285.37		30/09/2021		40
Capitalisation X (EUR)	31/03/2023	EUR	2,492.85	Capitalisation P (USD)	31/03/2023		16,860
	30/09/2022	EUR	2,424.01		30/09/2022		17,783
	30/09/2021	EUR	2,302.07		30/09/2021		20,768
Capitalisation X (USD)	31/03/2023	USD	2,369.25	Capitalisation P Hedged (ii) (EUR)	31/03/2023		37,901
	30/09/2022	USD	2,077.24		30/09/2022		38,061
	30/09/2021	USD	2,333.54		30/09/2021		40,825
Capitalisation Y (USD)	31/03/2023	USD	361.84	Capitalisation R (USD)	31/03/2023		4,600
	30/09/2022	USD	318.84		30/09/2022		4,444
	30/09/2021	USD	361.84		30/09/2021		5,016
Distribution P (EUR)	31/03/2023	EUR	271.24	Capitalisation R Hedged (ii) (EUR)	31/03/2023		6,597
	30/09/2022	EUR	263.10		30/09/2022		9,176
	30/09/2021	EUR	248.65		30/09/2021		7,365
Distribution P (USD)	31/03/2023	USD	10,198.67	Capitalisation X (EUR)	31/03/2023		6,525
	30/09/2022	USD	8,920.96		30/09/2022		6,336
	30/09/2021	USD	10,018.31		30/09/2021		5,581

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Food & Beverages Equity

(Denominado en USD)

## Estadísticas (continuación)

Índice de rotación de la cartera en %*	31/03/2023	56.56%
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\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Food & Beverages Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>184,160,091.83</b>
Acciones		184,160,091.83
<b>Total instrumentos financieros derivados</b>	2	<b>374,649.49</b>
Contratos a plazo sobre divisas		374,649.49
<b>Efectivo en bancos</b>		<b>2,325,916.05</b>
<b>Otros activos</b>	4	<b>2,388,396.44</b>
<b>Total activos</b>		<b>189,249,053.81</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,370,576.71)</b>
<b>Total pasivo</b>		<b>(2,370,576.71)</b>
<b>Activos netos al final del período</b>		<b>186,878,477.10</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Food &amp; Beverages Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					10,800	SEVEN & I HOLDINGS CO LTD	JPY	484,859.87	0.26
					47,300	SHISEIDO CO LTD	JPY	2,196,718.76	1.18
					20,300	SUNTORY BEVERAGE & FOOD LTD	JPY	752,727.48	0.40
								<b>11,051,072.20</b>	<b>5.91</b>
<b>Acciones</b>					<b>Canadá</b>				
<b>Estados Unidos</b>					18,800	ALIMENTATION COUCHE-TARD INC	CAD	943,924.34	0.51
22,900	ARCHER-DANIELS-MIDLAND CO	USD	1,824,214.00	0.98	9,200	EMPIRE CO LTD - A	CAD	246,289.58	0.13
25,400	BROWN-FORMAN CORP - B	USD	1,632,458.00	0.87	32,594	GEORGE WESTON LTD	CAD	4,313,433.63	2.31
10,500	CAMPBELL SOUP CO	USD	577,290.00	0.31				<b>5,503,647.55</b>	<b>2.95</b>
1,300	CASEY'S GENERAL STORES INC	USD	281,398.00	0.15	<b>Países Bajos</b>				
19,100	CLOROX CO/THE	USD	3,022,384.00	1.62	6,600	DAVIDE CAMPARI-MILANO NV	EUR	80,668.91	0.04
68,683	COCA-COLA CO/THE	USD	4,260,406.49	2.28	27,040	HEINEKEN NV	EUR	2,910,145.79	1.56
30,213	COSTCO WHOLESALE CORP	USD	15,011,933.31	8.03	47,500	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1,625,084.72	0.87
1,600	DARLING INGREDIENTS INC	USD	93,440.00	0.05				<b>4,615,899.42</b>	<b>2.47</b>
1,700	ESTEE LAUDER COS INC/THE - A	USD	418,982.00	0.22	<b>Australia</b>				
101,873	GENERAL MILLS INC	USD	8,706,066.58	4.66	305,300	TREASURY WINE ESTATES LTD	AUD	2,672,483.87	1.43
8,700	HERSHEY CO/THE	USD	2,213,367.00	1.18	40,500	WOOLWORTHS GROUP LTD	AUD	1,028,032.71	0.55
39,400	KEURIG DR PEPPER INC	USD	1,390,032.00	0.74				<b>3,700,516.58</b>	<b>1.98</b>
57,619	KIMBERLY-CLARK CORP	USD	7,733,622.18	4.14	<b>Alemania</b>				
84,400	KRAFT HEINZ CO/THE	USD	3,263,748.00	1.75	3,500	BEIERSDORF AG	EUR	456,118.86	0.24
11,800	KROGER CO/THE	USD	582,566.00	0.31	24,045	HENKEL AG & CO KGAA	EUR	1,750,287.21	0.94
84,300	MOLSON COORS BEVERAGE CO - B	USD	4,356,624.00	2.33	35,800	METRO AG	EUR	308,047.68	0.17
109,792	MONDELEZ INTERNATIONAL INC - A	USD	7,654,698.24	4.11				<b>2,514,453.75</b>	<b>1.35</b>
42,000	MONSTER BEVERAGE CORP	USD	2,268,420.00	1.21	<b>Bélgica</b>				
85,157	PEPSICO INC	USD	15,524,121.10	8.31	12,200	ANHEUSER-BUSCH INBEV SA/NV	EUR	812,910.12	0.44
112,129	PROCTER & GAMBLE CO/THE	USD	16,672,461.01	8.93	11,000	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	321,719.57	0.17
32,483	SYSCO CORP	USD	2,508,662.09	1.34				<b>1,134,629.69</b>	<b>0.61</b>
7,800	US FOODS HOLDING CORP	USD	288,132.00	0.15	<b>Irlanda</b>				
29,900	WALGREENS BOOTS ALLIANCE INC	USD	1,033,942.00	0.55	11,199	KERRY GROUP PLC - A	EUR	1,117,431.36	0.60
28,410	WALMART INC	USD	4,189,054.50	2.24				<b>1,117,431.36</b>	<b>0.60</b>
			<b>105,508,022.50</b>	<b>56.46</b>	<b>Singapur</b>				
<b>Gran Bretaña</b>					246,000	OLAM GROUP LTD	SGD	290,489.26	0.15
22,900	ASSOCIATED BRITISH FOODS PLC	GBP	549,305.25	0.29	127,100	WILMAR INTERNATIONAL LTD	SGD	402,460.23	0.22
26,400	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1,562,616.00	0.84				<b>692,949.49</b>	<b>0.37</b>
163,663	DIAGEO PLC	GBP	7,313,330.45	3.91	<b>Suecia</b>				
281,800	J SAINSBURY PLC	GBP	971,078.86	0.52	12,700	ESSITY AB - B	SEK	363,012.86	0.19
1,800	RECKITT BENCKISER GROUP PLC	GBP	137,053.06	0.07				<b>363,012.86</b>	<b>0.19</b>
32,600	TATE & LYLE PLC	GBP	316,258.67	0.17	<b>Dinamarca</b>				
1,198,378	TESCO PLC	GBP	3,936,968.35	2.11	2,312	CARLSBERG AS - B	DKK	358,439.16	0.19
86,200	UNILEVER PLC	EUR	4,466,263.32	2.39				<b>358,439.16</b>	<b>0.19</b>
			<b>19,252,873.96</b>	<b>10.30</b>	<b>Portugal</b>				
<b>Suiza</b>					15,200	JERONIMO MARTINS SGPS SA	EUR	357,033.54	0.19
843	BARRY CALLEBAUT AG - REG	CHF	1,789,258.39	0.96				<b>357,033.54</b>	<b>0.19</b>
26	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	3,073,723.39	1.64	<b>Finlandia</b>				
96,862	NESTLE SA - REG	CHF	11,817,895.59	6.33	8,100	KESKO OYJ - B	EUR	174,288.85	0.09
			<b>16,680,877.37</b>	<b>8.93</b>				<b>174,288.85</b>	<b>0.09</b>
<b>Francia</b>								<b>184,160,091.83</b>	<b>98.55</b>
83,900	CARREFOUR SA	EUR	1,698,183.25	0.91	<b>Japón</b>				
47,100	DANONE SA	EUR	2,932,655.52	1.57	50,500	ASAHI GROUP HOLDINGS LTD	JPY	1,868,374.78	1.00
14,557	L'OREAL SA	EUR	6,504,104.78	3.48	141,000	KAO CORP	JPY	5,474,092.72	2.92
			<b>11,134,943.55</b>	<b>5.96</b>	21,200	POLA ORBIS HOLDINGS INC	JPY	274,298.59	0.15

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Food & Beverages Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD		
<b>Total cartera de títulos</b>					184,160,091.83	98.55					
					375,968.71	AUD	235,208.11	EUR	19/04/2023	250,588.90	(3,813.73)
					760,317.51	USD	714,016.22	EUR	19/04/2023	760,317.51	(16,071.47)
					3,964,194.51	EUR	3,957,694.96	CHF	19/04/2023	4,205,499.57	(28,715.90)
					3,186,064.98	EUR	2,835,561.43	GBP	19/04/2023	3,379,472.15	(42,731.04)
										<b>43,864,817.54</b>	<b>374,649.49</b>
					<b>Total instrumentos financieros derivados</b>					<b>374,649.49</b>	

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD	% VL	
<b>Total instrumentos financieros derivados</b>					<b>374,649.49</b>

Resumen de activos netos a 31/03/2023

Contratos a plazo sobre divisas					% VL				
26,528,150.60	EUR	28,418,536.34	USD	19/04/2023	28,418,536.34	426,976.20	<b>Total cartera de títulos</b>	<b>184,160,091.83</b>	<b>98.55</b>
1,063,307.54	EUR	1,682,207.84	AUD	19/04/2023	1,127,920.78	28,925.80	<b>Total instrumentos financieros derivados</b>	<b>374,649.49</b>	<b>0.20</b>
1,328,762.78	EUR	1,938,453.68	CAD	19/04/2023	1,415,939.93	12,191.26	<b>Efectivo en bancos</b>	<b>2,325,916.05</b>	<b>1.24</b>
134,567.73	EUR	1,495,874.18	SEK	19/04/2023	142,827.20	1,943.31	<b>Otros activos y pasivos</b>	<b>17,819.73</b>	<b>0.01</b>
2,664,798.16	EUR	384,480,689.00	JPY	19/04/2023	2,826,586.59	1,902.33	<b>Total activos netos</b>	<b>186,878,477.10</b>	<b>100.00</b>
162,916.75	EUR	233,509.92	SGD	19/04/2023	172,831.35	1,434.66			
97,950.34	GBP	110,456.10	EUR	19/04/2023	117,892.60	1,043.17			
538,008.30	SEK	47,297.21	EUR	19/04/2023	50,176.62	498.91			
34,147.79	USD	50,621.47	AUD	19/04/2023	34,147.79	225.76			
95,762.01	CHF	96,403.99	EUR	19/04/2023	102,130.37	167.77			
90,962.51	EUR	676,804.57	DKK	19/04/2023	96,503.57	103.10			
4,594.41	GBP	8,421.57	AUD	19/04/2023	5,602.58	39.13			
2,999.50	CAD	3,274.46	AUD	19/04/2023	2,197.50	22.58			
7,282.12	SEK	1,024.45	AUD	19/04/2023	685.74	16.36			
406.75	EUR	4,500.98	NOK	19/04/2023	431.36	12.23			
764.31	EUR	2,948.23	ILS	19/04/2023	811.38	12.00			
658,768.00	JPY	7,394.18	AUD	19/04/2023	4,930.19	6.53			
167.83	EUR	287.38	NZD	19/04/2023	178.85	2.67			
24.17	EUR	202.63	HKD	19/04/2023	25.63	0.45			
10.47	AUD	73.25	NOK	19/04/2023	7.08	0.02			
0.67	AUD	3.53	HKD	19/04/2023	0.45	0.00			
4.50	AUD	4.87	NZD	19/04/2023	3.03	(0.03)			
21.96	AUD	53.57	ILS	19/04/2023	14.81	(0.16)			
8,362.63	DKK	1,124.33	EUR	19/04/2023	1,189.47	(1.71)			
3,117.70	SGD	2,178.14	EUR	19/04/2023	2,306.25	(22.37)			
3,007.08	AUD	21,129.96	SEK	19/04/2023	2,027.82	(24.35)			
3,933.33	CHF	6,474.23	AUD	19/04/2023	4,291.45	(25.97)			
1,613.85	AUD	7,592.42	DKK	19/04/2023	1,088.30	(26.94)			
5,773,381.00	JPY	40,029.54	EUR	19/04/2023	42,204.62	(44.65)			
3,854.58	AUD	3,493.20	SGD	19/04/2023	2,599.34	(45.59)			
94,958.97	CAD	64,717.75	EUR	19/04/2023	69,007.91	(190.20)			
31,673.73	AUD	29,174.40	CAD	19/04/2023	21,331.28	(336.88)			
67,158.71	AUD	6,123,740.00	JPY	19/04/2023	45,236.34	(1,116.53)			
78,217.95	AUD	44,003.48	GBP	19/04/2023	52,692.22	(2,010.18)			
95,183.29	AUD	60,017.94	CHF	19/04/2023	64,121.97	(2,020.08)			
651,807.55	AUD	440,460.70	USD	19/04/2023	440,460.70	(3,676.97)			

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Health & Well-being Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	277,244,637.97	Distribution R (USD)	31/03/2023	USD	270.11
	30/09/2022	EUR	275,561,562.08		30/09/2022	USD	235.57
	30/09/2021	EUR	324,440,268.89		30/09/2021	USD	327.73
<b>Valor liquidativo por acción**</b>				<b>Número de acciones</b>			
Capitalisation I (EUR)	31/03/2023	EUR	11,585.76	Capitalisation I (EUR)	31/03/2023		2,073
	30/09/2022	EUR	11,106.97		30/09/2022		2,013
	30/09/2021	EUR	13,030.87		30/09/2021		653
Capitalisation I (USD)	31/03/2023	USD	4,486.24	Capitalisation I (USD)	31/03/2023		608
	30/09/2022	USD	3,877.47		30/09/2022		432
	30/09/2021	USD	-		30/09/2021		-
Capitalisation P (EUR)	31/03/2023	EUR	1,088.15	Capitalisation P (EUR)	31/03/2023		27,673
	30/09/2022	EUR	1,048.31		30/09/2022		27,371
	30/09/2021	EUR	1,242.13		30/09/2021		28,777
Capitalisation P (USD)	31/03/2023	USD	220.95	Capitalisation P (USD)	31/03/2023		47,431
	30/09/2022	USD	191.86		30/09/2022		52,486
	30/09/2021	USD	268.94		30/09/2021		61,116
Capitalisation R (EUR)	31/03/2023	EUR	324.67	Capitalisation R (EUR)	31/03/2023		21,990
	30/09/2022	EUR	311.63		30/09/2022		22,913
	30/09/2021	EUR	366.50		30/09/2021		9,964
Capitalisation R (USD)	31/03/2023	USD	272.42	Capitalisation R (USD)	31/03/2023		315
	30/09/2022	USD	235.61		30/09/2022		251
	30/09/2021	USD	327.73		30/09/2021		656
Capitalisation X (EUR)	31/03/2023	EUR	972.86	Capitalisation X (EUR)	31/03/2023		29,252
	30/09/2022	EUR	939.54		30/09/2022		30,117
	30/09/2021	EUR	1,118.83		30/09/2021		33,114
Capitalisation X (USD)	31/03/2023	USD	186.07	Capitalisation X (USD)	31/03/2023		19,184
	30/09/2022	USD	161.91		30/09/2022		24,029
	30/09/2021	USD	228.10		30/09/2021		21,424
Distribution N (EUR)	31/03/2023	EUR	54.01	Distribution N (EUR)	31/03/2023		3,014,629
	30/09/2022	EUR	52.26		30/09/2022		3,109,886
	30/09/2021	EUR	61.32		30/09/2021		3,392,492
Distribution O (EUR)	31/03/2023	EUR	10,843.97	Distribution O (EUR)	31/03/2023		259
	30/09/2022	EUR	10,479.70		30/09/2022		394
	30/09/2021	EUR	12,291.97		30/09/2021		290
Distribution P (EUR)	31/03/2023	EUR	4,750.71	Distribution P (EUR)	31/03/2023		607
	30/09/2022	EUR	4,618.91		30/09/2022		629
	30/09/2021	EUR	5,472.84		30/09/2021		709
Distribution P (USD)	31/03/2023	USD	263.41	Distribution P (USD)	31/03/2023		13,669
	30/09/2022	USD	230.64		30/09/2022		14,172
	30/09/2021	USD	323.30		30/09/2021		17,649
Distribution R (EUR)	31/03/2023	EUR	315.56	Distribution R (EUR)	31/03/2023		46
	30/09/2022	EUR	305.67		30/09/2022		77
	30/09/2021	EUR	359.37		30/09/2021		574

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Health & Well-being Equity

(Denominado en EUR)

## Estadísticas (continuación)

### Número de acciones

Distribution R (USD)	31/03/2023	593
	30/09/2022	593
	30/09/2021	1,051

### Dividendo

Distribution N (EUR)	14/12/2022 EUR	0.52
Distribution O (EUR)	14/12/2022 EUR	104.80
Distribution P (EUR)	14/12/2022 EUR	46.19
Distribution P (USD)	14/12/2022 USD	2.31
Distribution R (EUR)	14/12/2022 EUR	3.06
Distribution R (USD)	14/12/2022 USD	2.36

### Gastos corrientes en %\*

Capitalisation I (EUR)	31/03/2023	0.80%
Capitalisation I (USD)	31/03/2023	0.81%
Capitalisation P (EUR)	31/03/2023	1.79%
Capitalisation P (USD)	31/03/2023	1.80%
Capitalisation R (EUR)	31/03/2023	1.05%
Capitalisation R (USD)	31/03/2023	1.04%
Capitalisation X (EUR)	31/03/2023	2.30%
Capitalisation X (USD)	31/03/2023	2.30%
Distribution N (EUR)	31/03/2023	0.83%
Distribution O (EUR)	31/03/2023	0.60%
Distribution P (EUR)	31/03/2023	1.80%
Distribution P (USD)	31/03/2023	1.80%
Distribution R (EUR)	31/03/2023	1.04%
Distribution R (USD)	31/03/2023	1.05%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	4.15%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Health & Well-being Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>267,486,331.67</b>
Acciones		267,486,331.67
<b>Efectivo en bancos</b>		<b>9,261,035.46</b>
<b>Otros activos</b>	4	<b>1,058,209.90</b>
<b>Total activos</b>		<b>277,805,577.03</b>
<b>Pasivos corrientes</b>	4, 12	<b>(560,939.06)</b>
<b>Total pasivo</b>		<b>(560,939.06)</b>
<b>Activos netos al final del período</b>		<b>277,244,637.97</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Health & Well-being Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Estados Unidos</b>									
95,000	ABBOTT LABORATORIES	USD	8,854,250.08	3.19					
95,000	AMERICAN WATER WORKS CO INC	USD	12,809,195.08	4.62					
68,500	BLOCK INC	USD	4,328,340.01	1.56					
57,000	DANAHER CORP	USD	13,223,139.58	4.77					
80,000	DEXCOM INC	USD	8,554,834.55	3.09					
141,000	EDWARDS LIFESCIENCES CORP	USD	10,736,738.92	3.87					
22,000	ELEVANCE HEALTH INC	USD	9,310,893.28	3.36					
34,000	ENPHASE ENERGY INC	USD	6,580,624.97	2.37					
56,500	ETSY INC	USD	5,789,631.37	2.09					
156,000	HOLOGIC INC	USD	11,587,463.76	4.18					
40,000	INTUITIVE SURGICAL INC	USD	9,405,679.05	3.39					
25,000	MASTERCARD INC - A	USD	8,362,326.84	3.02					
27,000	SOLAREEDGE TECHNOLOGIES INC	USD	7,553,638.00	2.72					
27,000	THERMO FISHER SCIENTIFIC INC	USD	14,323,705.65	5.17					
31,500	UNITEDHEALTH GROUP INC	USD	13,702,043.35	4.94					
			<b>145,122,504.49</b>	<b>52.34</b>					
<b>Gran Bretaña</b>									
360,000	HALMA PLC	GBP	9,132,282.85	3.30					
6,000,000	HELIOS TOWERS PLC	GBP	7,128,834.52	2.58					
			<b>16,261,117.37</b>	<b>5.88</b>					
<b>Dinamarca</b>									
100,000	CHR HANSEN HOLDING AS	DKK	6,993,946.77	2.52					
63,000	NOVO NORDISK AS - B	DKK	9,182,797.05	3.31					
			<b>16,176,743.82</b>	<b>5.83</b>					
<b>Suiza</b>									
70,000	STRAUMANN HOLDING AG - REG	CHF	9,616,368.70	3.47					
16,000	TECAN GROUP AG	CHF	6,435,294.69	2.32					
			<b>16,051,663.39</b>	<b>5.79</b>					
<b>Islas Faroe</b>									
232,000	BAKKA Frost P/F	NOK	13,834,161.02	4.99					
			<b>13,834,161.02</b>	<b>4.99</b>					
<b>India</b>									
460,000	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	13,526,354.27	4.88					
			<b>13,526,354.27</b>	<b>4.88</b>					
<b>Hong Kong</b>									
1,380,000	AIA GROUP LTD	HKD	13,373,506.95	4.82					
			<b>13,373,506.95</b>	<b>4.82</b>					
<b>Países Bajos</b>									
96,000	ALFEN NV	EUR	7,019,520.00	2.54					
47,000	KONINKLIJKE DSM NV	EUR	5,108,900.00	1.84					
			<b>12,128,420.00</b>	<b>4.38</b>					
<b>Japón</b>									
200,000	RECRUIT HOLDINGS CO LTD	JPY	5,048,561.86	1.82					
284,000	SMS CO LTD	JPY	6,275,293.23	2.26					
			<b>11,323,855.09</b>	<b>4.08</b>					
					<b>Suecia</b>				
120,000	MIPS AB REG	SEK	5,577,135.71	2.01					
			<b>5,577,135.71</b>	<b>2.01</b>					
					<b>Alemania</b>				
124,500	HELLOFRESH SE	EUR	2,727,795.00	0.98					
			<b>2,727,795.00</b>	<b>0.98</b>					
					<b>Kenia</b>				
11,000,000	SAFARICOM PLC	KES	1,383,074.56	0.50					
			<b>1,383,074.56</b>	<b>0.50</b>					
			<b>267,486,331.67</b>	<b>96.48</b>					
<b>Total cartera de títulos</b>								<b>267,486,331.67</b>	<b>96.48</b>
Resumen de activos netos a 31/03/2023									
<b>Total cartera de títulos</b>								<b>267,486,331.67</b>	<b>96.48</b>
<b>Efectivo en bancos</b>								<b>9,261,035.46</b>	<b>3.34</b>
<b>Otros activos y pasivos</b>								<b>497,270.84</b>	<b>0.18</b>
<b>Total activos netos</b>								<b>277,244,637.97</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Health Care Equity

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	349,195,786.14	Distribution R (USD)	31/03/2023	USD	353.80
	30/09/2022	USD	317,805,557.91		30/09/2022	USD	328.72
	30/09/2021	USD	365,226,506.17		30/09/2021	USD	363.65
<b>Valor liquidativo por acción**</b>				Distribution R Hedged (ii) (EUR)	31/03/2023	EUR	331.04
					30/09/2022	EUR	318.54
					30/09/2021	EUR	344.02
Capitalisation I (USD)	31/03/2023	USD	3,312.78	<b>Número de acciones</b>			
	30/09/2022	USD	3,072.51				
	30/09/2021	USD	3,385.40				
Capitalisation I Hedged (ii) (EUR)	31/03/2023	EUR	9,327.18	Capitalisation I (USD)	31/03/2023		14,764
	30/09/2022	EUR	8,947.33		30/09/2022		15,271
	30/09/2021	EUR	9,627.83		30/09/2021		7,756
Capitalisation P (EUR)	31/03/2023	EUR	1,120.48	Capitalisation I Hedged (ii) (EUR)	31/03/2023		4,392
	30/09/2022	EUR	1,158.22		30/09/2022		4,290
	30/09/2021	EUR	1,089.48		30/09/2021		4,235
Capitalisation P (USD)	31/03/2023	USD	2,780.80	Capitalisation P (EUR)	31/03/2023		24,778
	30/09/2022	USD	2,591.87		30/09/2022		22,432
	30/09/2021	USD	2,884.21		30/09/2021		19,638
Capitalisation P Hedged (i) (CZK)	31/03/2023	CZK	7,568.86	Capitalisation P (USD)	31/03/2023		20,872
	30/09/2022	CZK	6,999.68		30/09/2022		21,243
	30/09/2021	CZK	7,640.21		30/09/2021		23,289
Capitalisation P Hedged (ii) (EUR)	31/03/2023	EUR	851.50	Capitalisation P Hedged (i) (CZK)	31/03/2023		74,550
	30/09/2022	EUR	820.53		30/09/2022		79,309
	30/09/2021	EUR	891.68		30/09/2021		59,203
Capitalisation R (EUR)	31/03/2023	EUR	429.81	Capitalisation P Hedged (ii) (EUR)	31/03/2023		63,797
	30/09/2022	EUR	442.50		30/09/2022		64,407
	30/09/2021	EUR	413.05		30/09/2021		71,773
Capitalisation R (USD)	31/03/2023	USD	359.72	Capitalisation R (EUR)	31/03/2023		174
	30/09/2022	USD	334.03		30/09/2022		137
	30/09/2021	USD	368.93		30/09/2021		1,331
Capitalisation R Hedged (ii) (EUR)	31/03/2023	EUR	337.56	Capitalisation R (USD)	31/03/2023		8,713
	30/09/2022	EUR	323.76		30/09/2022		8,903
	30/09/2021	EUR	349.13		30/09/2021		10,218
Capitalisation X (EUR)	31/03/2023	EUR	1,082.65	Capitalisation R Hedged (ii) (EUR)	31/03/2023		7,193
	30/09/2022	EUR	1,121.89		30/09/2022		8,585
	30/09/2021	EUR	1,060.59		30/09/2021		11,359
Capitalisation X (USD)	31/03/2023	USD	2,494.06	Capitalisation X (EUR)	31/03/2023		31,225
	30/09/2022	USD	2,330.40		30/09/2022		32,570
	30/09/2021	USD	2,606.25		30/09/2021		37,830
Distribution P (USD)	31/03/2023	USD	11,917.56	Capitalisation X (USD)	31/03/2023		5,073
	30/09/2022	USD	11,107.89		30/09/2022		5,420
	30/09/2021	USD	12,360.82		30/09/2021		6,211
Distribution P Hedged (ii) (EUR)	31/03/2023	EUR	3,672.35	Distribution P (USD)	31/03/2023		799
	30/09/2022	EUR	3,538.97		30/09/2022		811
	30/09/2021	EUR	3,849.08		30/09/2021		882

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Health Care Equity

(Denominado en USD)

## Estadísticas (continuación)

			Índice de rotación de la cartera en %*	31/03/2023	180.42%
<b>Número de acciones</b>					
Distribution P Hedged (ii) (EUR)	31/03/2023		3,754		
	30/09/2022		3,807		
	30/09/2021		4,196		
Distribution R (USD)	31/03/2023		1,993		
	30/09/2022		2,097		
	30/09/2021		2,585		
Distribution R Hedged (ii) (EUR)	31/03/2023		5,566		
	30/09/2022		5,689		
	30/09/2021		6,612		
<b>Dividendo</b>					
Distribution R (USD)	14/12/2022	USD	0.21		
Distribution R Hedged (ii) (EUR)	14/12/2022	EUR	0.13		
<b>Gastos corrientes en %*</b>					
Capitalisation I (USD)	31/03/2023		0.81%		
Capitalisation I Hedged (ii) (EUR)	31/03/2023		0.83%		
Capitalisation P (EUR)	31/03/2023		1.80%		
Capitalisation P (USD)	31/03/2023		1.80%		
Capitalisation P Hedged (i) (CZK)	31/03/2023		1.82%		
Capitalisation P Hedged (ii) (EUR)	31/03/2023		1.82%		
Capitalisation R (EUR)	31/03/2023		1.05%		
Capitalisation R (USD)	31/03/2023		1.05%		
Capitalisation R Hedged (ii) (EUR)	31/03/2023		1.07%		
Capitalisation X (EUR)	31/03/2023		2.30%		
Capitalisation X (USD)	31/03/2023		2.30%		
Distribution P (USD)	31/03/2023		1.80%		
Distribution P Hedged (ii) (EUR)	31/03/2023		1.82%		
Distribution R (USD)	31/03/2023		1.05%		
Distribution R Hedged (ii) (EUR)	31/03/2023		1.07%		

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Health Care Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>343,584,262.01</b>
Acciones		343,584,262.01
<b>Total instrumentos financieros derivados</b>	2	<b>1,671,436.99</b>
Contratos a plazo sobre divisas		1,671,436.99
<b>Efectivo en bancos</b>		<b>5,034,893.17</b>
<b>Otros activos</b>	4	<b>6,156,499.04</b>
<b>Total activos</b>		<b>356,447,091.21</b>
<b>Pasivos corrientes</b>	4	<b>(7,251,305.07)</b>
<b>Total pasivo</b>		<b>(7,251,305.07)</b>
<b>Activos netos al final del período</b>		<b>349,195,786.14</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Health Care Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					8,800	HOYA CORP	JPY	962,716.96	0.28		
					21,300	NIPPON SHINYAKU CO LTD	JPY	933,045.31	0.27		
					47,300	OTSUKA HOLDINGS CO LTD	JPY	1,493,740.33	0.43		
					41,200	SANTEN PHARMACEUTICAL CO LTD	JPY	349,808.40	0.10		
								<b>14,713,115.20</b>	<b>4.21</b>		
<b>Acciones</b>					<b>Irlanda</b>						
<b>Estados Unidos</b>					116,800	MEDTRONIC PLC	USD	9,416,416.00	2.70		
								<b>9,416,416.00</b>	<b>2.70</b>		
					<b>Alemania</b>						
					89,500	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	3,801,977.38	1.09		
					104,500	FRESENIUS SE & CO KGAA	EUR	2,821,320.47	0.81		
								<b>6,623,297.85</b>	<b>1.90</b>		
					<b>Francia</b>						
					10,700	ESSILORLUXOTTICA SA	EUR	1,929,752.45	0.55		
					25,100	SANOFI	EUR	2,733,534.22	0.79		
								<b>4,663,286.67</b>	<b>1.34</b>		
					<b>Australia</b>						
					25,100	COCHLEAR LTD	AUD	3,978,930.30	1.14		
					8,800	PRO MEDICUS LTD	AUD	376,436.99	0.11		
								<b>4,355,367.29</b>	<b>1.25</b>		
					<b>Luxemburgo</b>						
					59,300	EUROFINS SCIENTIFIC SE	EUR	3,971,248.46	1.13		
								<b>3,971,248.46</b>	<b>1.13</b>		
					<b>Finlandia</b>						
					47,100	ORION OYJ	EUR	2,107,766.20	0.60		
								<b>2,107,766.20</b>	<b>0.60</b>		
					<b>Israel</b>						
					9,400	INMODE LTD	USD	300,424.00	0.09		
								<b>300,424.00</b>	<b>0.09</b>		
					<b>España</b>						
					7,100	LABORATORIOS FARMACEUTICOS ROVI SA	EUR	296,826.83	0.09		
								<b>296,826.83</b>	<b>0.09</b>		
								<b>343,584,262.01</b>	<b>98.39</b>		
								<b>343,584,262.01</b>	<b>98.39</b>		
								<b>343,584,262.01</b>	<b>98.39</b>		
					<b>Total cartera de títulos</b>						
					<b>Instrumentos financieros derivados a 31/03/2023</b>						
					Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD		
					<b>Contratos a plazo sobre divisas</b>						
					83,466,854.56	EUR	89,338,330.44	USD	19/04/2023	89,338,330.44	1,419,756.56
					572,238,323.38	CZK	26,060,901.78	USD	19/04/2023	26,060,901.78	399,220.37
					1,739,355.82	EUR	2,751,605.39	AUD	19/04/2023	1,844,458.25	47,414.58
					841,992.53	EUR	9,361,174.94	SEK	19/04/2023	893,666.22	12,017.92

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Health Care Equity

(Denominado en USD)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
7,603,961.00 EUR	56,579,488.45 DKK	19/04/2023	8,073,475.77	8,270.00
5,197,721.13 EUR	750,105,485.00 JPY	19/04/2023	5,512,183.21	2,420.89
178,375.14 GBP	201,907.30 EUR	19/04/2023	214,691.00	1,075.27
403,569.97 CZK	18,540.71 USD	03/04/2023	18,540.71	135.39
1,641.09 EUR	2,810.17 NZD	19/04/2023	1,740.37	26.20
12,383.59 EUR	291,518.92 CZK	19/04/2023	13,132.79	(14.40)
141,008.08 CZK	6,541.22 USD	04/04/2023	6,541.22	(15.76)
130,169.98 DKK	17,495.24 EUR	19/04/2023	18,541.36	(20.26)
448,436.34 SEK	40,317.23 EUR	19/04/2023	42,915.44	(556.72)
842,711.52 CHF	853,714.71 EUR	19/04/2023	904,978.72	(4,345.05)
63,416,060.00 JPY	443,784.62 EUR	19/04/2023	472,282.01	(4,939.48)
553,725.37 AUD	346,879.47 EUR	19/04/2023	366,065.76	(6,123.33)
308,858.04 USD	6,870,270.02 CZK	19/04/2023	308,858.04	(8,821.11)
4,333,432.19 EUR	3,852,059.45 GBP	19/04/2023	4,592,616.31	(52,373.42)
8,209,253.27 EUR	8,197,497.62 CHF	19/04/2023	8,705,913.01	(61,334.55)
5,426,920.50 USD	5,064,838.47 EUR	19/04/2023	5,426,920.50	(80,356.11)
			<b>152,816,752.91</b>	<b>1,671,436.99</b>

**Total instrumentos financieros derivados** **1,671,436.99**

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>343,584,262.01</b>	<b>98.39</b>
<b>Total instrumentos financieros derivados</b>	<b>1,671,436.99</b>	<b>0.48</b>
<b>Efectivo en bancos</b>	<b>5,034,893.17</b>	<b>1.44</b>
<b>Otros activos y pasivos</b>	<b>(1,094,806.03)</b>	<b>(0.31)</b>
<b>Total activos netos</b>	<b>349,195,786.14</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	2,121,969,693.46	Distribution I (Q) Hedged (iii) (EUR)	31/03/2023	EUR	3,738.88
	30/09/2022	EUR	2,216,671,408.91		30/09/2022	EUR	3,568.43
	30/09/2021	EUR	2,161,764,602.16		30/09/2021	EUR	4,479.21
<b>Valor liquidativo por acción**</b>				Distribution N (Q) Hedged (iii) (EUR)	31/03/2023	EUR	184.04
					30/09/2022	EUR	175.79
					30/09/2021	EUR	220.32
Capitalisation I (USD)	31/03/2023	USD	7,478.12	Distribution P Hedged (iii) (EUR)	31/03/2023	EUR	654.58
	30/09/2022	USD	6,699.38		30/09/2022	EUR	641.98
	30/09/2021	USD	8,428.67		30/09/2021	EUR	808.58
Capitalisation I Hedged (iii) (EUR)	31/03/2023	EUR	555.15	Distribution R Hedged (iii) (EUR)	31/03/2023	EUR	654.54
	30/09/2022	EUR	519.77		30/09/2022	EUR	642.61
	30/09/2021	EUR	629.89		30/09/2021	EUR	809.48
Capitalisation I Hedged (iii) (PLN)	31/03/2023	PLN	43,334.68	Distribution X (M) (USD)	31/03/2023	USD	50.22
	30/09/2022	PLN	39,116.32		30/09/2022	USD	48.45
	30/09/2021	PLN	45,542.81		30/09/2021	USD	69.18
Capitalisation N Hedged (iii) (EUR)	31/03/2023	EUR	535.31	Distribution X (M) Hedged (iii) (AUD)	31/03/2023	AUD	129.51
	30/09/2022	EUR	500.01		30/09/2022	AUD	128.39
	30/09/2021	EUR	605.85		30/09/2021	AUD	173.06
Capitalisation P Hedged (iii) (EUR)	31/03/2023	EUR	512.07	Distribution X (M) Hedged (iii) (EUR)	31/03/2023	EUR	508.48
	30/09/2022	EUR	479.47		30/09/2022	EUR	508.32
	30/09/2021	EUR	583.21		30/09/2021	EUR	690.57
Capitalisation R Hedged (iii) (EUR)	31/03/2023	EUR	247.08	Distribution X (M) Hedged (iii) (USD)	31/03/2023	USD	136.66
	30/09/2022	EUR	230.89		30/09/2022	USD	135.25
	30/09/2021	EUR	280.02		30/09/2021	USD	182.38
Capitalisation X (HUF)	31/03/2023	HUF	110,436.20	Distribution X (M) Hedged (iii) (ZAR)	31/03/2023	ZAR	2,289.61
	30/09/2022	HUF	122,658.53		30/09/2022	ZAR	2,394.24
	30/09/2021	HUF	111,774.88		30/09/2021	ZAR	3,431.63
Capitalisation X (USD)	31/03/2023	USD	378.34	Distribution Y (M) (USD)	31/03/2023	USD	108.14
	30/09/2022	USD	340.55		30/09/2022	USD	104.94
	30/09/2021	USD	432.38		30/09/2021	USD	151.44
Capitalisation X Hedged (iii) (EUR)	31/03/2023	EUR	470.14	Distribution Y (M) Hedged (iii) (AUD)	31/03/2023	AUD	112.97
	30/09/2022	EUR	441.26		30/09/2022	AUD	112.74
	30/09/2021	EUR	539.64		30/09/2021	AUD	153.68
Capitalisation Zz (EUR)	31/03/2023	EUR	4,712.95	Distribution Y (M) Hedged (iii) (USD)	31/03/2023	USD	124.39
	30/09/2022	EUR	4,663.42		30/09/2022	USD	123.75
	30/09/2021	EUR	-		30/09/2021	USD	168.58
Capitalisation Zz Hedged (iii) (EUR)	31/03/2023	EUR	4,511.79	Distribution Y (M) Hedged (iii) (ZAR)	31/03/2023	ZAR	2,211.20
	30/09/2022	EUR	4,199.78		30/09/2022	ZAR	2,330.28
	30/09/2021	EUR	-		30/09/2021	ZAR	3,391.62
Distribution I Hedged (iii) (PLN)	31/03/2023	PLN	-	Distribution Z Hedged (iii) (EUR)	31/03/2023	EUR	3,944.99
	30/09/2022	PLN	17,596.99		30/09/2022	EUR	3,861.46
	30/09/2021	PLN	21,247.54		30/09/2021	EUR	4,824.79
Distribution I (M) Hedged (iii) (PLN)	31/03/2023	PLN	-				
	30/09/2022	PLN	17,440.45				
	30/09/2021	PLN	20,944.56				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

## Estadísticas (continuación)

				<b>Número de acciones</b>		
Distribution Zz Hedged (iii) (EUR)	31/03/2023	EUR	3,991.92	Distribution I (Q) Hedged (iii) (EUR)	31/03/2023	17,228
	30/09/2022	EUR	3,905.94		30/09/2022	17,228
	30/09/2021	EUR	4,874.27		30/09/2021	19,434
<b>Número de acciones</b>				Distribution N (Q) Hedged (iii) (EUR)	31/03/2023	1,446
Capitalisation I (USD)	31/03/2023		1,888		30/09/2022	1,414
	30/09/2022		321		30/09/2021	1,461
	30/09/2021		298			
Capitalisation I Hedged (iii) (EUR)	31/03/2023		5,926	Distribution P Hedged (iii) (EUR)	31/03/2023	13,945
	30/09/2022		27,690		30/09/2022	14,863
	30/09/2021		21,003		30/09/2021	24,329
Capitalisation I Hedged (iii) (PLN)	31/03/2023		6,858	Distribution R Hedged (iii) (EUR)	31/03/2023	1,681
	30/09/2022		7,145		30/09/2022	1,732
	30/09/2021		11,868		30/09/2021	2,031
Capitalisation N Hedged (iii) (EUR)	31/03/2023		15,195	Distribution X (M) (USD)	31/03/2023	9,269,855
	30/09/2022		15,418		30/09/2022	8,934,374
	30/09/2021		16,887		30/09/2021	9,179,004
Capitalisation P Hedged (iii) (EUR)	31/03/2023		14,794	Distribution X (M) Hedged (iii) (AUD)	31/03/2023	1,683,037
	30/09/2022		15,324		30/09/2022	1,765,979
	30/09/2021		17,300		30/09/2021	2,053,422
Capitalisation R Hedged (iii) (EUR)	31/03/2023		853	Distribution X (M) Hedged (iii) (EUR)	31/03/2023	43,915
	30/09/2022		853		30/09/2022	41,016
	30/09/2021		959		30/09/2021	48,302
Capitalisation X (HUF)	31/03/2023		4,800	Distribution X (M) Hedged (iii) (USD)	31/03/2023	306,627
	30/09/2022		6,146		30/09/2022	269,676
	30/09/2021		8,310		30/09/2021	258,067
Capitalisation X (USD)	31/03/2023		14,565	Distribution X (M) Hedged (iii) (ZAR)	31/03/2023	630,175
	30/09/2022		16,163		30/09/2022	508,232
	30/09/2021		28,173		30/09/2021	258,265
Capitalisation X Hedged (iii) (EUR)	31/03/2023		18,104	Distribution Y (M) (USD)	31/03/2023	993,832
	30/09/2022		17,859		30/09/2022	1,030,159
	30/09/2021		41,022		30/09/2021	1,438,641
Capitalisation Zz (EUR)	31/03/2023		143,970	Distribution Y (M) Hedged (iii) (AUD)	31/03/2023	144,181
	30/09/2022		142,606		30/09/2022	151,472
	30/09/2021		-		30/09/2021	200,941
Capitalisation Zz Hedged (iii) (EUR)	31/03/2023		30,467	Distribution Y (M) Hedged (iii) (USD)	31/03/2023	470,407
	30/09/2022		44,800		30/09/2022	504,866
	30/09/2021		-		30/09/2021	604,868
Distribution I Hedged (iii) (PLN)	31/03/2023		-	Distribution Y (M) Hedged (iii) (ZAR)	31/03/2023	471,275
	30/09/2022		75		30/09/2022	392,188
	30/09/2021		75		30/09/2021	272,548
Distribution I (M) Hedged (iii) (PLN)	31/03/2023		-	Distribution Z Hedged (iii) (EUR)	31/03/2023	27,998
	30/09/2022		7,402		30/09/2022	26,294
	30/09/2021		14,169		30/09/2021	22,377

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

## Estadísticas (continuación)

### Número de acciones

Distribution Zz Hedged (iii) (EUR)	31/03/2023	23,656	Distribution X (M) Hedged (iii) (EUR)	02/11/2022	EUR	5.38	
	30/09/2022	26,282	Distribution X (M) Hedged (iii) (EUR)	04/10/2022	EUR	5.38	
	30/09/2021	92,156	Distribution X (M) Hedged (iii) (USD)	02/03/2023	USD	1.54	
<b>Dividendo</b>			Distribution X (M) Hedged (iii) (USD)	02/02/2023	USD	1.54	
Distribution I (M) Hedged (iii) (PLN)	02/11/2022	PLN	73.99	Distribution X (M) Hedged (iii) (USD)	03/01/2023	USD	1.54
Distribution I (M) Hedged (iii) (PLN)	04/10/2022	PLN	73.99	Distribution X (M) Hedged (iii) (USD)	02/12/2022	USD	1.54
Distribution I (Q) Hedged (iii) (EUR)	13/02/2023	EUR	44.49	Distribution X (M) Hedged (iii) (USD)	02/11/2022	USD	1.54
Distribution I (Q) Hedged (iii) (EUR)	11/11/2022	EUR	34.83	Distribution X (M) Hedged (iii) (USD)	04/10/2022	USD	1.54
Distribution N (Q) Hedged (iii) (EUR)	13/02/2023	EUR	2.23	Distribution X (M) Hedged (iii) (ZAR)	02/03/2023	ZAR	53.50
Distribution N (Q) Hedged (iii) (EUR)	11/11/2022	EUR	1.75	Distribution X (M) Hedged (iii) (ZAR)	02/02/2023	ZAR	53.50
Distribution P Hedged (iii) (EUR)	14/12/2022	EUR	30.57	Distribution X (M) Hedged (iii) (ZAR)	03/01/2023	ZAR	53.50
Distribution R Hedged (iii) (EUR)	14/12/2022	EUR	33.15	Distribution X (M) Hedged (iii) (ZAR)	02/12/2022	ZAR	53.50
Distribution X (M) (USD)	02/03/2023	USD	0.58	Distribution X (M) Hedged (iii) (ZAR)	02/11/2022	ZAR	53.50
Distribution X (M) (USD)	02/02/2023	USD	0.58	Distribution X (M) Hedged (iii) (ZAR)	04/10/2022	ZAR	53.50
Distribution X (M) (USD)	03/01/2023	USD	0.58	Distribution Y (M) (USD)	02/03/2023	USD	1.27
Distribution X (M) (USD)	02/12/2022	USD	0.58	Distribution Y (M) (USD)	02/02/2023	USD	1.27
Distribution X (M) (USD)	02/11/2022	USD	0.58	Distribution Y (M) (USD)	03/01/2023	USD	1.27
Distribution X (M) (USD)	04/10/2022	USD	0.58	Distribution Y (M) (USD)	02/12/2022	USD	1.27
Distribution X (M) Hedged (iii) (AUD)	02/03/2023	AUD	1.34	Distribution Y (M) (USD)	02/11/2022	USD	1.27
Distribution X (M) Hedged (iii) (AUD)	02/02/2023	AUD	1.34	Distribution Y (M) (USD)	04/10/2022	USD	1.27
Distribution X (M) Hedged (iii) (AUD)	03/01/2023	AUD	1.34	Distribution Y (M) Hedged (iii) (AUD)	02/03/2023	AUD	1.20
Distribution X (M) Hedged (iii) (AUD)	02/12/2022	AUD	1.34	Distribution Y (M) Hedged (iii) (AUD)	02/02/2023	AUD	1.20
Distribution X (M) Hedged (iii) (AUD)	02/11/2022	AUD	1.34	Distribution Y (M) Hedged (iii) (AUD)	03/01/2023	AUD	1.20
Distribution X (M) Hedged (iii) (AUD)	04/10/2022	AUD	1.34	Distribution Y (M) Hedged (iii) (AUD)	02/12/2022	AUD	1.20
Distribution X (M) Hedged (iii) (EUR)	02/03/2023	EUR	5.38	Distribution Y (M) Hedged (iii) (AUD)	02/11/2022	AUD	1.20
Distribution X (M) Hedged (iii) (EUR)	02/02/2023	EUR	5.38	Distribution Y (M) Hedged (iii) (AUD)	04/10/2022	AUD	1.20
Distribution X (M) Hedged (iii) (EUR)	03/01/2023	EUR	5.38	Distribution Y (M) Hedged (iii) (USD)	02/03/2023	USD	1.42
Distribution X (M) Hedged (iii) (EUR)	02/12/2022	EUR	5.38	Distribution Y (M) Hedged (iii) (USD)	02/02/2023	USD	1.42

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

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Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

**Estadísticas (continuación)**

				<b>Gastos corrientes en %*</b>		
Distribution Y (M) Hedged (iii) (USD)	03/01/2023	USD	1.42	Capitalisation I (USD)	31/03/2023	0.89%
Distribution Y (M) Hedged (iii) (USD)	02/12/2022	USD	1.42	Capitalisation I Hedged (iii) (EUR)	31/03/2023	0.91%
Distribution Y (M) Hedged (iii) (USD)	02/11/2022	USD	1.42	Capitalisation I Hedged (iii) (PLN)	31/03/2023	0.92%
Distribution Y (M) Hedged (iii) (USD)	04/10/2022	USD	1.42	Capitalisation N Hedged (iii) (EUR)	31/03/2023	0.83%
Distribution Y (M) Hedged (iii) (ZAR)	02/03/2023	ZAR	53.10	Capitalisation P Hedged (iii) (EUR)	31/03/2023	1.33%
Distribution Y (M) Hedged (iii) (ZAR)	02/02/2023	ZAR	53.10	Capitalisation R Hedged (iii) (EUR)	31/03/2023	0.93%
Distribution Y (M) Hedged (iii) (ZAR)	03/01/2023	ZAR	53.10	Capitalisation X (HUF)	31/03/2023	1.81%
Distribution Y (M) Hedged (iii) (ZAR)	02/12/2022	ZAR	53.10	Capitalisation X (USD)	31/03/2023	1.81%
Distribution Y (M) Hedged (iii) (ZAR)	02/11/2022	ZAR	53.10	Capitalisation X Hedged (iii) (EUR)	31/03/2023	1.83%
Distribution Y (M) Hedged (iii) (ZAR)	04/10/2022	ZAR	53.10	Capitalisation Zz (EUR)	31/03/2023	0.03%
Distribution Z Hedged (iii) (EUR)	14/12/2022	EUR	199.75	Capitalisation Zz Hedged (iii) (EUR)	31/03/2023	0.03%
Distribution Zz Hedged (iii) (EUR)	14/12/2022	EUR	202.05	Distribution I (Q) Hedged (iii) (EUR)	31/03/2023	0.91%
				Distribution N (Q) Hedged (iii) (EUR)	31/03/2023	0.83%
				Distribution P Hedged (iii) (EUR)	31/03/2023	1.32%
				Distribution R Hedged (iii) (EUR)	31/03/2023	0.92%
				Distribution X (M) (USD)	31/03/2023	1.81%
				Distribution X (M) Hedged (iii) (AUD)	31/03/2023	1.82%
				Distribution X (M) Hedged (iii) (EUR)	31/03/2023	1.83%
				Distribution X (M) Hedged (iii) (USD)	31/03/2023	1.83%
				Distribution X (M) Hedged (iii) (ZAR)	31/03/2023	1.83%
				Distribution Y (M) (USD)	31/03/2023	2.81%
				Distribution Y (M) Hedged (iii) (AUD)	31/03/2023	2.83%
				Distribution Y (M) Hedged (iii) (USD)	31/03/2023	2.83%
				Distribution Y (M) Hedged (iii) (ZAR)	31/03/2023	2.83%
				Distribution Z Hedged (iii) (EUR)	31/03/2023	0.11%
				Distribution Zz Hedged (iii) (EUR)	31/03/2023	0.02%
				<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(23.04%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>1,989,674,498.78</b>
Acciones		2,002,988.16
Organismos de inversión colectiva		209,234,465.17
Obligaciones y otros instrumentos de deuda		1,778,437,045.45
<b>Total instrumentos financieros derivados</b>	2	<b>4,616,570.70</b>
Contratos a plazo sobre divisas		4,616,570.70
<b>Efectivo en bancos</b>		<b>87,319,191.38</b>
<b>Otros activos</b>	4, 12	<b>95,450,917.02</b>
<b>Total activos</b>		<b>2,177,061,177.88</b>
<b>Pasivos corrientes</b>	4, 12	<b>(55,091,484.42)</b>
<b>Total pasivo</b>		<b>(55,091,484.42)</b>
<b>Activos netos al final del período</b>		<b>2,121,969,693.46</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					3,424,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.250% 15/01/2034	USD	2,441,108.60	0.12
					3,675,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.500% 01/05/2032	USD	2,763,382.81	0.13
					25,000,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.500% 01/06/2033	USD	18,349,689.13	0.85
					3,795,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.500% 15/08/2030	USD	2,944,311.93	0.14
					6,625,000	CHEMOURS CO/THE 4.000% 15/05/2026	EUR	6,096,650.62	0.29
					6,290,000	CHEMOURS CO/THE 4.625% 15/11/2029	USD	4,794,212.18	0.23
					17,647,000	CHS/COMMUNITY HEALTH SYSTEMS INC 5.625% 15/03/2027	USD	14,092,421.54	0.66
					3,768,000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.000% 15/01/2029	USD	2,917,404.51	0.14
					3,200,000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.125% 01/04/2030	USD	1,774,611.94	0.08
					10,500,000	CINEMARK USA INC 5.875% 15/03/2026	USD	9,101,610.69	0.43
					8,465,000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	6,955,443.70	0.33
					5,913,000	CLEARWAY ENERGY OPERATING LLC 3.750% 15/01/2032	USD	4,540,645.90	0.21
					3,000,000	CLEARWAY ENERGY OPERATING LLC 3.750% 15/02/2031	USD	2,381,559.60	0.11
					5,685,000	CLEARWAY ENERGY OPERATING LLC 4.750% 15/03/2028	USD	4,996,785.45	0.24
					7,100,000	CLYDESDALE ACQUISITION HOLDINGS INC 6.625% 15/04/2029	USD	6,289,322.00	0.30
					6,017,000	CLYDESDALE ACQUISITION HOLDINGS INC 8.750% 15/04/2030	USD	4,945,234.20	0.23
					9,075,000	CNX MIDSTREAM PARTNERS LP 4.750% 15/04/2030	USD	7,181,108.44	0.34
					5,739,000	COLGATE ENERGY PARTNERS III LLC 5.875% 01/07/2029	USD	5,003,002.05	0.24
					5,260,000	COMMERCIAL METALS CO 3.875% 15/02/2031	USD	4,138,207.80	0.20
					3,246,000	COMMERCIAL METALS CO 4.375% 15/03/2032	USD	2,590,493.09	0.12
					6,975,000	COMSTOCK RESOURCES INC 5.875% 15/01/2030	USD	5,535,695.76	0.26
					3,786,000	COMSTOCK RESOURCES INC 6.750% 01/03/2029	USD	3,172,703.26	0.15
					7,500,000	CONTINENTAL RESOURCES INC/OK 5.750% 15/01/2031	USD	6,624,874.22	0.31
					9,000,000	COTY INC 3.875% 15/04/2026	EUR	8,644,446.81	0.41
					2,645,000	CSC HOLDINGS LLC 4.125% 01/12/2030	USD	1,748,200.98	0.08
					1,395,000	CSC HOLDINGS LLC 4.625% 01/12/2030	USD	631,888.42	0.03
					3,000,000	DARLING INGREDIENTS INC 5.250% 15/04/2027	USD	2,705,569.29	0.13
					1,833,000	DARLING INGREDIENTS INC 6.000% 15/06/2030	USD	1,681,421.70	0.08
					4,400,000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 5.375% 15/08/2026	USD	219,104.77	0.01
					2,500,000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 6.625% 15/08/2027	USD	28,044.16	0.00
					10,759,100	DIEBOLD NIXDORF INC 8.500% 15/10/2026	USD	2,480,092.13	0.12
					17,500,000	DISH DBS CORP 5.125% 01/06/2029	USD	8,499,625.74	0.40
					2,500,000	DISH DBS CORP 7.375% 01/07/2028	USD	1,311,555.43	0.06
					12,875,000	DISH NETWORK CORP 11.750% 15/11/2027	USD	11,394,899.39	0.54
					8,909,000	EARTHSTONE ENERGY HOLDINGS LLC 8.000% 15/04/2027	USD	8,044,484.24	0.38
					9,111,000	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	8,325,271.20	0.39
					3,274,000	ENLINK MIDSTREAM PARTNERS LP 4.150% 01/06/2025	USD	2,920,732.43	0.14
					4,500,000	ENLINK MIDSTREAM PARTNERS LP 5.450% 01/06/2047	USD	3,303,658.53	0.16
					4,828,000	ENTEGRI ESCROW CORP 4.750% 15/04/2029	USD	4,193,767.67	0.20
					7,329,000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC 4.625% 15/01/2029	USD	5,921,338.68	0.28
					4,800,000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC 6.750% 15/01/2030	USD	3,630,418.43	0.17
					8,828,000	FIRSTCASH INC 5.625% 01/01/2030	USD	7,494,145.88	0.35
					11,515,000	FORD MOTOR CO 4.750% 15/01/2043	USD	8,068,391.18	0.38
					4,370,000	FORD MOTOR CO 7.450% 16/07/2031	USD	4,220,336.64	0.20
					975,000	FORD MOTOR CREDIT CO LLC 1.355% 07/02/2025 EMTN	EUR	914,405.02	0.04
					6,000,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	5,587,133.94	0.26
					5,658,000	FORD MOTOR CREDIT CO LLC 2.900% 10/02/2029	USD	4,313,523.17	0.20
					8,450,000	FORD MOTOR CREDIT CO LLC 2.900% 16/02/2028	USD	6,671,936.06	0.31
					5,000,000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	USD	3,790,842.33	0.18
					7,192,000	FORD MOTOR CREDIT CO LLC 4.000% 13/11/2030	USD	5,647,889.09	0.27
					2,190,000	FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	USD	1,845,821.70	0.09
					3,935,000	FORD MOTOR CREDIT CO LLC 4.542% 01/08/2026	USD	3,435,718.13	0.16
<b>Acciones</b>									
<b>Irlanda</b>									
5,192	SMURFIT KAPPA GROUP PLC	EUR	173,049.36	0.01					
			<b>173,049.36</b>	<b>0.01</b>					
<b>Estados Unidos</b>									
2	AMPLIFY ENERGY CORP	USD	12.65	0.00					
			<b>12.65</b>	<b>0.00</b>					
			<b>173,062.01</b>	<b>0.01</b>					
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Estados Unidos</b>									
11,305,000	ACRISURE LLC / ACRISURE FINANCE INC 7.000% 15/11/2025	USD	9,739,786.05	0.46					
6,415,000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.625% 15/01/2027	USD	5,707,025.32	0.27					
4,500,000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 4.875% 15/02/2030	USD	3,866,213.36	0.18					
1,320,000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 5.875% 15/02/2028	USD	1,207,431.89	0.06					
600,000	ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP 6.000% 01/06/2029	USD	411,683.22	0.02					
16,631,000	ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP 6.625% 15/07/2026	USD	14,701,967.64	0.69					
18,408,000	AMERICAN AIRLINES INC 11.750% 15/07/2025	USD	18,509,837.27	0.87					
2,805,000	AMERICAN AIRLINES INC 7.250% 15/02/2028	USD	2,510,803.53	0.12					
8,225,000	AMERICAN AXLE & MANUFACTURING INC 5.000% 01/10/2029	USD	6,403,122.64	0.30					
4,767,000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.750% 01/03/2027	USD	4,285,532.34	0.20					
5,880,000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.750% 15/01/2028	USD	5,201,813.81	0.25					
1,235,000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 7.875% 15/05/2026	USD	1,161,151.37	0.05					
10,000,000	ANTERO RESOURCES CORP 5.375% 01/03/2030	USD	8,547,529.48	0.40					
8,850,000	ARCHES BUYER INC 4.250% 01/06/2028	USD	6,805,794.42	0.32					
2,800,000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.250% 01/04/2028	USD	2,473,897.12	0.12					
5,118,000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.875% 01/04/2027	USD	4,621,185.10	0.22					
6,836,000	ARROW BIDCO LLC 9.500% 15/03/2024	USD	6,355,551.99	0.30					
6,383,000	ASBURY AUTOMOTIVE GROUP INC 4.625% 15/11/2029	USD	5,256,785.05	0.25					
6,883,000	ASBURY AUTOMOTIVE GROUP INC 5.000% 15/02/2032	USD	5,553,528.00	0.26					
12,012,000	AUDACY CAPITAL CORP 6.750% 31/03/2029	USD	810,986.63	0.04					
9,973,000	AVIENT CORP 7.125% 01/08/2030	USD	9,466,508.19	0.45					
12,000,000	AXALTA COATING SYSTEMS LLC 3.375% 15/02/2029	USD	9,564,662.27	0.45					
4,900,000	BALL CORP 0.875% 15/03/2024	EUR	4,758,586.25	0.22					
3,633,000	BALL CORP 6.875% 15/03/2028	USD	3,460,518.75	0.16					
8,393,000	BCPE ULYSSES INTERMEDIATE INC 7.750% 01/04/2027	USD	6,050,793.16	0.29					
7,705,000	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 6.625% 15/07/2026	USD	6,938,360.40	0.33					
3,210,000	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 7.625% 15/12/2025	USD	2,932,482.12	0.14					
10,530,000	BROADSTREET PARTNERS INC 5.875% 15/04/2029	USD	8,222,863.19	0.39					
14,391,000	BUILDERS FIRTSOURCE INC 4.250% 01/02/2032	USD	11,452,181.63	0.54					
7,300,000	CALLON PETROLEUM CO 6.375% 01/07/2026	USD	6,401,595.40	0.30					
1,905,000	CALLON PETROLEUM CO 7.500% 15/06/2030	USD	1,647,280.76	0.08					
2,159,000	CALLON PETROLEUM CO 8.000% 01/08/2028	USD	1,969,201.32	0.09					
8,407,000	CARGO AIRCRAFT MANAGEMENT INC 4.750% 01/02/2028	USD	6,921,812.70	0.33					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
12,000,000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.000% 01/05/2028	USD	9,588,272.15	0.45	2,975,000	OCCIDENTAL PETROLEUM CORP 8.875% 15/07/2030	USD	3,181,438.58	0.15
4,000,000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6.750% 01/05/2029	USD	2,917,759.68	0.14	4,510,000	OLYMPUS WATER US HOLDING CORP 3.875% 01/10/2028	EUR	3,662,966.84	0.17
11,348,000	GLOBAL INFRASTRUCTURE SOLUTIONS INC 7.500% 15/04/2032	USD	9,000,598.65	0.42	5,356,000	OLYMPUS WATER US HOLDING CORP 4.250% 01/10/2028	USD	4,031,107.75	0.19
3,790,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.375% 15/06/2026	USD	3,058,680.77	0.14	3,250,000	OLYMPUS WATER US HOLDING CORP 6.250% 01/10/2029	USD	2,213,173.87	0.10
3,950,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.750% 15/09/2030	USD	2,744,725.22	0.13	9,944,000	OT MERGER CORP 7.875% 15/10/2029	USD	5,408,265.41	0.25
1,360,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 6.000% 15/04/2025	USD	1,204,841.46	0.06	9,900,000	PACTIV EVERGREEN GROUP ISSUER INC/PACTIV EVERGREEN GROUP ISSUER LLC 4.000% 15/10/2027	USD	8,178,177.91	0.39
2,442,000	HOLLY ENERGY PARTNERS LP / HOLLY ENERGY FINANCE CORP 5.000% 01/02/2028	USD	2,105,934.68	0.10	6,975,000	PERMIAN RESOURCES OPERATING LLC 6.875% 01/04/2027	USD	6,300,782.55	0.30
2,615,000	HOLLY ENERGY PARTNERS LP / HOLLY ENERGY FINANCE CORP 6.375% 15/04/2027	USD	2,387,516.44	0.11	4,835,000	PRA GROUP INC 5.000% 01/10/2029	USD	3,721,602.63	0.18
9,696,000	HOWARD MIDSTREAM ENERGY PARTNERS LLC 6.750% 15/01/2027	USD	8,419,480.75	0.40	3,205,000	PRA GROUP INC 7.375% 01/09/2025	USD	2,936,582.48	0.14
5,069,000	HUB INTERNATIONAL LTD 5.625% 01/12/2029	USD	4,064,189.18	0.19	1,982,000	PRA GROUP INC 8.375% 01/02/2028	USD	1,823,811.63	0.09
4,320,000	HUB INTERNATIONAL LTD 7.000% 01/05/2026	USD	3,917,036.62	0.18	12,000,000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 6.250% 15/01/2028	USD	10,370,796.30	0.49
7,836,000	HUGHES SATELLITE SYSTEMS CORP 5.250% 01/08/2026	USD	6,840,896.81	0.32	6,000,000	PRIMO WATER HOLDINGS INC 3.875% 31/10/2028	EUR	5,211,301.98	0.25
5,260,000	IHEARTCOMMUNICATIONS INC 5.250% 15/08/2027	USD	3,956,503.45	0.19	3,277,000	PRIMO WATER HOLDINGS INC 4.375% 30/04/2029	USD	2,649,229.11	0.12
5,300,000	IHEARTCOMMUNICATIONS INC 6.375% 01/05/2026	USD	4,305,076.17	0.20	4,075,000	QVC INC 4.850% 01/04/2024	USD	3,001,299.82	0.14
2,560,000	IHEARTCOMMUNICATIONS INC 8.375% 01/05/2027	USD	1,712,497.42	0.08	9,000,000	RAIN CII CARBON LLC / CII CARBON CORP 7.250% 01/04/2025	USD	7,943,178.74	0.37
12,305,000	IMOLA MERGER CORP 4.750% 15/05/2029	USD	10,126,539.32	0.48	7,291,000	RAND PARENT LLC 8.500% 15/02/2030	USD	6,307,548.62	0.30
9,997,000	INGLES MARKETS INC 4.000% 15/06/2031	USD	7,990,011.96	0.38	2,337,000	RANGE RESOURCES CORP 4.750% 15/02/2030	USD	1,961,507.83	0.09
10,672,000	IQVIA INC 2.250% 15/01/2028	EUR	9,446,127.53	0.45	7,427,000	RANGE RESOURCES CORP 8.250% 15/01/2029	USD	7,206,196.37	0.34
7,000,000	IQVIA INC 2.875% 15/06/2028	EUR	6,281,281.23	0.30	5,350,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.000% 15/05/2028	USD	4,874,951.17	0.23
7,583,000	JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 5.000% 15/08/2028	USD	5,910,258.95	0.28	3,800,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.250% 15/11/2029	USD	3,502,269.08	0.17
8,450,000	KINETIK HOLDINGS LP 5.875% 15/06/2030	USD	7,483,562.04	0.35	2,650,000	SCIENTIFIC GAMES INTERNATIONAL INC 8.625% 01/07/2025	USD	2,496,550.31	0.12
7,990,000	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 4.250% 01/02/2027	USD	5,807,825.58	0.27	4,938,000	SCIL IV LLC / SCIL USA HOLDINGS LLC 4.375% 01/11/2026	EUR	4,548,561.47	0.21
2,213,000	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 4.750% 15/06/2029	USD	1,470,476.94	0.07	1,000,000	SCIL IV LLC / SCIL USA HOLDINGS LLC 5.375% 01/11/2026	USD	846,255.13	0.04
12,691,000	LAREDO PETROLEUM INC 7.750% 31/07/2029	USD	9,729,084.02	0.46	8,702,000	SENSATA TECHNOLOGIES INC 3.750% 15/02/2031	USD	7,003,951.97	0.33
8,030,000	LPL HOLDINGS INC 4.000% 15/03/2029	USD	6,650,831.22	0.31	4,040,000	SENSATA TECHNOLOGIES INC 4.375% 15/02/2030	USD	3,409,861.25	0.16
8,025,000	MATADOR RESOURCES CO 5.875% 15/09/2026	USD	7,282,559.60	0.34	4,986,000	SERVICE CORP INTERNATIONAL/US 3.375% 15/08/2030	USD	3,912,517.81	0.18
8,003,000	MATTEL INC 3.750% 01/04/2029	USD	6,619,457.46	0.31	7,075,000	SERVICE CORP INTERNATIONAL/US 4.000% 15/05/2031	USD	5,726,390.33	0.27
4,000,000	MATTEL INC 6.200% 01/10/2040	USD	3,322,763.27	0.16	10,566,000	SIZZLING PLATTER LLC / SIZZLING PLATTER FINANCE CORP 8.500% 28/11/2025	USD	8,829,548.48	0.42
1,969,000	MAUSER PACKAGING SOLUTIONS HOLDING CO 7.875% 15/08/2026	USD	1,811,638.50	0.09	9,234,000	SMYRNA READY MIX CONCRETE LLC 6.000% 01/11/2028	USD	7,973,878.53	0.38
3,829,000	MCGRAW-HILL EDUCATION INC 5.750% 01/08/2028	USD	3,065,655.18	0.14	3,625,000	SONIC AUTOMOTIVE INC 4.625% 15/11/2029	USD	2,830,694.38	0.13
4,963,000	MCGRAW-HILL EDUCATION INC 8.000% 01/08/2029	USD	3,687,382.47	0.17	6,625,000	SONIC AUTOMOTIVE INC 4.875% 15/11/2031	USD	4,992,113.03	0.24
2,792,000	MEDLINE BORROWER LP 3.875% 01/04/2029	USD	2,229,715.51	0.11	10,395,000	SPIRIT AEROSYSTEMS INC 9.375% 30/11/2029	USD	10,443,922.85	0.49
15,744,000	MEDLINE BORROWER LP 5.250% 01/10/2029	USD	12,572,471.52	0.59	4,910,000	SPRINT CAPITAL CORP 6.875% 15/11/2028	USD	4,857,402.14	0.23
14,000,000	MICHAELS COS INC/THE 7.875% 01/05/2029	USD	9,017,230.87	0.42	2,345,000	SPRINT CAPITAL CORP 8.750% 15/03/2032	USD	2,626,881.88	0.12
4,409,000	MIDCAP FINANCIAL ISSUER TRUST 5.625% 15/01/2030	USD	3,096,372.26	0.15	6,971,000	STANDARD INDUSTRIES INC/NJ 2.250% 21/11/2026	EUR	6,049,564.16	0.29
3,601,000	MIDCAP FINANCIAL ISSUER TRUST 6.500% 01/05/2028	USD	2,802,683.08	0.13	7,865,000	STANDARD INDUSTRIES INC/NJ 3.375% 15/01/2031	USD	5,805,912.67	0.27
10,630,000	MILLENNIUM ESCROW CORP 6.625% 01/08/2026	USD	6,353,621.20	0.30	1,322,000	STANDARD INDUSTRIES INC/NJ 4.375% 15/07/2030	USD	1,056,495.65	0.05
8,207,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.000% 01/02/2026	USD	6,911,873.53	0.33	2,128,000	STANDARD INDUSTRIES INC/NJ 4.750% 15/01/2028	USD	1,828,509.67	0.09
23,000,000	NETFLIX INC 3.625% 15/06/2030	EUR	22,106,478.98	1.03	8,987,000	STAPLES INC 10.750% 15/04/2027	USD	5,998,598.79	0.28
6,222,000	NETFLIX INC 3.875% 15/11/2029	EUR	6,103,840.61	0.29	8,486,000	STAPLES INC 7.500% 15/04/2026	USD	6,842,525.14	0.32
1,850,000	NETFLIX INC 4.875% 15/04/2028	USD	1,711,426.32	0.08	4,327,000	STARWOOD PROPERTY TRUST INC 3.625% 15/07/2026	USD	3,306,960.36	0.16
9,501,000	NEXSTAR MEDIA INC 5.625% 15/07/2027	USD	8,100,438.12	0.38	600,000	STARWOOD PROPERTY TRUST INC 3.750% 31/12/2024	USD	510,338.32	0.02
10,381,000	NFP CORP 6.875% 15/08/2028	USD	8,207,059.13	0.39	4,380,000	STARWOOD PROPERTY TRUST INC 5.500% 01/11/2023	USD	4,031,474.60	0.19
19,910,000	NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	17,434,000.50	0.81	11,138,000	STONEX GROUP INC 8.625% 15/06/2025	USD	10,323,413.66	0.49
9,266,000	NORTHERN OIL AND GAS INC 8.125% 01/03/2028	USD	8,446,383.43	0.40	589,000	SUMMER BC BIDCO B LLC 5.500% 31/10/2026	USD	461,425.99	0.02
6,492,000	NUSTAR LOGISTICS LP 6.000% 01/06/2026	USD	5,837,559.08	0.28	10,871,000	SUNCOKE ENERGY INC 4.875% 30/06/2029	USD	8,775,429.81	0.41
2,900,000	OCCIDENTAL PETROLEUM CORP 4.400% 15/04/2046	USD	2,124,651.54	0.10	2,425,000	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6.000% 01/03/2027	USD	2,122,972.05	0.10
5,000,000	OCCIDENTAL PETROLEUM CORP 4.400% 15/08/2049	USD	3,598,027.06	0.17	3,000,000	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6.000% 01/09/2031	USD	2,443,738.78	0.12
5,000,000	OCCIDENTAL PETROLEUM CORP 5.875% 01/09/2025	USD	4,648,902.02	0.22	3,814,000	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6.000% 31/12/2030	USD	3,135,140.79	0.15
4,460,000	OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031	USD	4,260,266.26	0.20	2,635,000	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 7.500% 01/10/2025	USD	2,431,757.94	0.11
2,975,000	OCCIDENTAL PETROLEUM CORP 8.500% 15/07/2027	USD	3,006,620.10	0.14	8,763,000	TAP ROCK RESOURCES LLC 7.000% 01/10/2026	USD	7,088,496.24	0.33
					18,853,000	TENET HEALTHCARE CORP 4.250% 01/06/2029	USD	15,679,509.88	0.73

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
7,126,000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	5,888,359.77	0.28	8,000,000	REPSOL INTERNATIONAL FINANCE BV FRN PERP	EUR	6,967,602.32	0.33
1,323,000	TENET HEALTHCARE CORP 6.125% 15/06/2030	USD	1,202,914.00	0.06	20,286,000	SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	16,180,250.94	0.76
1,650,000	TENET HEALTHCARE CORP 6.250% 01/02/2027	USD	1,493,891.31	0.07	400,000	SIGMA HOLDCO BV 7.875% 15/05/2026	USD	292,117.58	0.01
9,889,000	TRIUMPH GROUP INC 7.750% 15/08/2025	USD	8,344,739.79	0.39	5,200,000	TRIVIMUM PACKAGING FINANCE BV 3.750% 15/08/2026	EUR	4,799,136.00	0.23
2,746,000	TRIUMPH GROUP INC 9.000% 15/03/2028	USD	2,536,277.13	0.12	10,000,000	VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	7,962,236.10	0.38
7,765,000	TTM TECHNOLOGIES INC 4.000% 01/03/2029	USD	6,217,662.03	0.29	4,000,000	ZF EUROPE FINANCE BV 2.000% 23/02/2026	EUR	3,635,555.36	0.17
7,656,000	UNITED RENTALS NORTH AMERICA INC 6.000% 15/12/2029	USD	7,141,947.43	0.34	6,900,000	ZF EUROPE FINANCE BV 2.500% 23/10/2027	EUR	6,001,757.86	0.28
8,725,000	VICTORIA'S SECRET & CO 4.625% 15/07/2029	USD	6,498,480.31	0.31	2,500,000	ZF EUROPE FINANCE BV 3.000% 23/10/2029	EUR	2,102,762.20	0.10
7,979,000	WHITE CAP PARENT LLC 8.250% 15/03/2026	USD	6,703,795.04	0.32	7,000,000	ZIGGO BV 2.875% 15/01/2030	EUR	5,741,649.06	0.27
5,100,000	WR GRACE HOLDINGS LLC 4.875% 15/06/2027	USD	4,523,211.19	0.21				<b>85,985,705.24</b>	<b>4.05</b>
8,750,000	WR GRACE HOLDINGS LLC 5.625% 15/08/2029	USD	6,832,527.28	0.32					
			<b>1,062,963,488.78</b>	<b>50.09</b>					
	<b>Francia</b>					<b>Alemania</b>			
8,000,000	ACCOR SA FRN PERP	EUR	7,763,474.56	0.37	7,950,000	ADLER PELZER HOLDING GMBH 4.125% 01/04/2024	EUR	6,671,044.78	0.30
5,000,000	ALTICE FRANCE SA 2.125% 15/02/2025	EUR	4,615,793.10	0.22	7,100,000	ADLER REAL ESTATE AG 1.875% 27/04/2023	EUR	6,499,345.04	0.31
6,213,000	ALTICE FRANCE SA 4.125% 15/01/2029	EUR	4,785,941.81	0.23	2,450,000	APCOA PARKING HOLDINGS GMBH 4.625% 15/01/2027	EUR	2,088,384.04	0.10
4,228,000	ALTICE FRANCE SA/FRANCE 3.375% 15/01/2028	EUR	3,301,233.90	0.16	4,500,000	CTEC II GMBH 5.250% 15/02/2030	EUR	3,747,449.52	0.18
872,000	ALTICE FRANCE SA/FRANCE 4.000% 15/07/2029	EUR	651,676.72	0.03	4,000,000	DEUTSCHE LUFTHANSA AG 12/08/2075 FRN	EUR	3,531,418.76	0.17
4,000,000	ALTICE FRANCE SA/FRANCE 4.250% 15/10/2029	EUR	3,002,398.52	0.14	7,000,000	DEUTSCHE LUFTHANSA AG 3.000% 29/05/2026	EUR	6,514,476.64	0.31
3,200,000	ATOS SE 1.000% 12/11/2029	EUR	2,148,763.23	0.10	5,000,000	DEUTSCHE LUFTHANSA AG 3.750% 11/02/2028	EUR	4,559,202.75	0.21
2,300,000	ATOS SE 1.750% 07/05/2025	EUR	2,044,784.94	0.10	6,000,000	HT TROPLAST GMBH 9.250% 15/07/2025	EUR	5,913,606.42	0.28
2,200,000	BANIJAY ENTERTAINMENT SASU 3.500% 01/03/2025	EUR	2,138,693.85	0.10	11,000,000	IHO VERWALTUNGS GMBH 3.625% 15/05/2025	EUR	10,963,733.55	0.51
250,000	BANIJAY ENTERTAINMENT SASU 5.375% 01/03/2025	USD	224,818.47	0.01	4,286,000	IHO VERWALTUNGS GMBH 8.750% 15/05/2028	EUR	4,394,019.84	0.21
4,000,000	BANIJAY GROUP SAS 6.500% 01/03/2026	EUR	3,913,999.28	0.18	400,000	SCHAEFFLER AG 2.750% 12/10/2025 EMTN	EUR	387,364.73	0.02
3,900,000	CASINO GUICHARD PERRACHON SA FRN PERP EMTN	EUR	288,415.57	0.01	9,900,000	SCHAEFFLER AG 3.375% 12/10/2028 EMTN	EUR	9,067,025.78	0.42
5,000,000	CASINO GUICHARD PERRACHON SA 3.580% 07/02/2025 EMTN	EUR	1,525,811.35	0.07	4,250,000	SGL CARBON SE 4.625% 30/09/2024	EUR	4,223,096.99	0.20
1,300,000	CASINO GUICHARD PERRACHON SA 4.048% 05/08/2026 EMTN	EUR	331,527.27	0.02	3,100,000	TUI AG 5.000% 16/04/2028	EUR	2,615,297.67	0.12
9,000,000	CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024 EMTN	EUR	4,505,561.82	0.21	7,500,000	TUI CRUISES GMBH 6.500% 15/05/2026	EUR	6,702,451.05	0.32
3,101,000	CONSTELLIUM SE 3.125% 15/07/2029	EUR	2,512,663.67	0.12	5,400,000	ZF FINANCE GMBH 2.750% 25/05/2027 EMTN	EUR	4,806,286.96	0.23
6,200,000	CONSTELLIUM SE 4.250% 15/02/2026	EUR	6,039,048.25	0.28	1,800,000	ZF FINANCE GMBH 3.750% 03/08/2026 EMTN	EUR	1,806,842.81	0.09
4,000,000	ELIOR GROUP SA 3.750% 15/07/2026	EUR	3,493,071.56	0.16				<b>84,491,047.33</b>	<b>3.98</b>
2,690,000	FAURECIA SE 2.375% 15/06/2027	EUR	2,343,389.06	0.11		<b>Gran Bretaña</b>			
1,071,000	FAURECIA SE 2.375% 15/06/2029	EUR	869,392.16	0.04	4,000,000	AGPS BONDCO PLC 1.875% 14/01/2026	EUR	1,572,590.96	0.07
8,459,000	FAURECIA SE 2.750% 15/02/2027	EUR	7,495,530.56	0.35	3,600,000	AGPS BONDCO PLC 2.250% 14/01/2029	EUR	1,295,305.20	0.06
3,315,000	FAURECIA SE 3.125% 15/06/2026	EUR	3,105,926.96	0.15	7,400,000	AGPS BONDCO PLC 2.250% 27/04/2027	EUR	2,805,026.02	0.13
3,000,000	FAURECIA SE 3.750% 15/06/2028	EUR	2,685,613.17	0.13	7,500,000	BCF V MODULAR SERVICES FINANCE II PLC 4.750% 30/11/2028	EUR	6,377,675.78	0.30
2,000,000	FAURECIA SE 7.250% 15/06/2026	EUR	2,062,335.64	0.10	7,500,000	BELLIS ACQUISITION CO PLC 3.250% 16/02/2026	GBP	6,997,319.48	0.33
4,000,000	KAPLA HOLDING SAS 3.375% 15/12/2026	EUR	3,512,131.48	0.17	3,280,000	BELLIS ACQUISITION CO PLC 4.500% 16/02/2026	GBP	3,149,598.03	0.15
5,000,000	LOXAM SAS 3.750% 15/07/2026	EUR	4,635,729.30	0.22	1,231,000	BELLIS FINCO PLC 4.000% 16/02/2027	GBP	996,417.04	0.05
6,000,000	LOXAM SAS 4.500% 15/02/2027	EUR	5,637,177.42	0.27	10,000,000	EC FINANCE PLC 3.000% 15/10/2026	EUR	9,207,046.20	0.43
7,100,000	PAPREC HOLDING SA 3.500% 01/07/2028	EUR	6,178,863.40	0.29	3,500,000	EG GLOBAL FINANCE PLC 4.375% 07/02/2025	EUR	3,198,135.92	0.15
2,400,000	PAPREC HOLDING SA 4.000% 31/03/2025	EUR	2,359,864.06	0.11	5,650,000	EG GLOBAL FINANCE PLC 6.250% 30/10/2025	EUR	5,215,078.37	0.25
8,000,000	PICARD GROUPE SAS 3.875% 01/07/2026	EUR	7,137,658.96	0.34	1,600,000	EG GLOBAL FINANCE PLC 6.750% 07/02/2025	USD	1,362,277.14	0.06
6,393,000	QUATRIM SASU 5.875% 15/01/2024	EUR	5,791,025.27	0.27	817,000	EG GLOBAL FINANCE PLC 8.500% 30/10/2025	USD	702,991.52	0.03
13,000,000	VEOLIA ENVIRONNEMENT SA FRN PERP	EUR	10,661,818.70	0.49	5,127,000	INEOS QUATTRO FINANCE 1 PLC 3.750% 15/07/2026	EUR	4,444,295.29	0.21
			<b>117,764,134.01</b>	<b>5.55</b>	9,000,000	INEOS QUATTRO FINANCE 2 PLC 2.500% 15/01/2026	EUR	8,042,728.32	0.38
	<b>Países Bajos</b>				8,100,000	INTERNATIONAL GAME TECHNOLOGY PLC 5.250% 15/01/2029	USD	7,139,034.32	0.34
4,000,000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERP	EUR	3,253,496.36	0.15	5,000,000	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	4,900,315.20	0.23
4,200,000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERP	EUR	3,752,673.96	0.18	7,000,000	VMED O2 UK FINANCING I PLC 3.250% 31/01/2031	EUR	5,695,534.95	0.27
5,400,000	ATF NETHERLANDS BV FRN PERP	EUR	2,566,139.94	0.12	9,230,000	ZENITH FINCO PLC 6.500% 30/06/2027	GBP	7,975,396.22	0.38
3,100,000	DARLING GLOBAL FINANCE BV 3.625% 15/05/2026	EUR	3,009,449.43	0.14				<b>81,076,765.96</b>	<b>3.82</b>
6,514,000	DIEBOLD NIXDORF DUTCH HOLDING BV 9.000% 15/07/2025	EUR	3,220,869.77	0.15		<b>Luxemburgo</b>			
6,908,000	DUFREY ONE BV 2.500% 15/10/2024	EUR	6,784,941.16	0.32	3,800,000	ALTICE FRANCE HOLDING SA 10.500% 15/05/2027	USD	2,675,184.57	0.13
5,162,000	NOBEL BIDCO BV 3.125% 15/06/2028	EUR	3,626,852.48	0.17	300,000	ALTICE FRANCE HOLDING SA 6.000% 15/02/2028	USD	175,422.98	0.01
7,000,000	NOBIAN FINANCE BV 3.625% 15/07/2026	EUR	6,088,214.72	0.29	13,000,000	ALTICE FRANCE HOLDING SA 8.000% 15/05/2027	EUR	9,689,662.71	0.46
					13,375,734	ARD FINANCE SA 5.000% 30/06/2027	EUR	9,996,032.85	0.47

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
3,600,000	AROUNDTOWN SA 0.375% 15/04/2027	EUR	2,407,336.56	0.11	720,000	TRANSOCEAN TITAN FINANCING LTD 8.375% 01/02/2028	USD	679,530.86	0.03
1,500,000	AROUNDTOWN SA 0.625% 09/07/2025	EUR	1,210,703.22	0.06				<b>28,639,775.90</b>	<b>1.35</b>
700,000	AROUNDTOWN SA 1.000% 07/01/2025	EUR	581,673.62	0.03					
17,944,000	GALAPAGOS HOLDING SA 7.000% 15/06/2022 - DEFAULTED	EUR	179.44	0.00		<b>Canadá</b>			
955,252	HELIX HOLDCO SA 10.000% 19/04/2026	EUR	2,890.89	0.00	1,942,000	BAUSCH HEALTH COS INC 11.000% 30/09/2028	USD	1,314,618.37	0.06
7,000,000	KLEOPATRA FINCO SARL 4.250% 01/03/2026	EUR	5,820,617.39	0.27	384,000	BAUSCH HEALTH COS INC 14.000% 15/10/2030	USD	203,239.92	0.01
5,400,000	KLEOPATRA HOLDINGS 2 SCA 6.500% 01/09/2026	EUR	3,153,526.07	0.15	667,000	GARDA WORLD SECURITY CORP 7.750% 15/02/2028	USD	605,155.99	0.03
10,250,000	LUNE HOLDINGS SARL 5.625% 15/11/2028	EUR	8,685,276.21	0.41	9,350,000	GARDA WORLD SECURITY CORP 9.500% 01/11/2027	USD	8,182,056.39	0.39
6,900,000	MITSUBISHI UFJ INVESTOR SERVICES & BANKING LUXEMBOURG SA 15/12/2050 FRN EMTN	EUR	2,913,419.02	0.14	13,420,000	HUSKY III HOLDING LTD 13.000% 15/02/2025	USD	10,437,571.91	0.49
2,703,158	SUMMER BC HOLDCO A SARL 9.250% 31/10/2027	EUR	2,228,006.05	0.10				<b>20,742,642.58</b>	<b>0.98</b>
10,000,000	SUMMER BC HOLDCO B SARL 5.750% 31/10/2026	EUR	8,713,176.40	0.41		<b>Jersey</b>			
8,400,000	VIVION INVESTMENTS SARL 3.000% 08/08/2024	EUR	6,146,693.78	0.29	5,812,000	ADIENT GLOBAL HOLDINGS LTD 4.875% 15/08/2026	USD	5,153,175.18	0.24
4,200,000	VIVION INVESTMENTS SARL 3.500% 01/11/2025	EUR	2,772,000.00	0.13	4,000,000	AVIS BUDGET FINANCE PLC 4.500% 15/05/2025	EUR	3,932,871.40	0.19
			<b>67,171,801.76</b>	<b>3.17</b>	6,825,000	AVIS BUDGET FINANCE PLC 4.750% 30/01/2026	EUR	6,652,549.24	0.31
	<b>Supranacional - Multinacional</b>					<b>Irlanda</b>			
12,692,000	ARDAGH METAL PACKAGING FINANCE USA LLC / ARDAGH METAL PACKAGING FINANCE PLC 3.250% 01/09/2028	USD	10,089,938.14	0.48	2,620,000	CASTLELAKE AVIATION FINANCE DAC 5.000% 15/04/2027	USD	10,188,296.35	0.48
17,000,000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 4.125% 15/08/2026	USD	14,573,639.27	0.68	2,620,000	VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 4.875% 15/07/2028	GBP	2,532,467.65	0.12
16,320,000	CLARIOS GLOBAL LP / CLARIOS US FINANCE CO 8.500% 15/05/2027	USD	15,075,360.00	0.71				<b>12,720,764.00</b>	<b>0.60</b>
2,062,000	TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC 7.750% 15/04/2026	USD	1,583,862.76	0.07		<b>Finlandia</b>			
11,500,000	VISTAJET MALTA FINANCE PLC / XO MANAGEMENT HOLDING INC 7.875% 01/05/2027	USD	10,213,398.48	0.48	10,988,000	TEOLLISUUDEN VOIMA OYJ 2.625% 31/03/2027 EMTN	EUR	10,305,234.91	0.49
			<b>51,536,198.65</b>	<b>2.42</b>				<b>10,305,234.91</b>	<b>0.49</b>
	<b>Italia</b>					<b>Liberia</b>			
2,365,000	ATLANTIA SPA 1.625% 03/02/2025 EMTN	EUR	2,232,475.47	0.11	2,044,000	ROYAL CARIBBEAN CRUISES LTD 11.625% 15/08/2027	USD	2,020,840.63	0.10
4,335,000	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	3,717,026.16	0.18	3,956,000	ROYAL CARIBBEAN CRUISES LTD 5.375% 15/07/2027	USD	3,246,049.49	0.15
4,700,000	BANCA MONTE DEI PASCHI DI SIENA SPA 2.625% 28/04/2025 EMTN	EUR	4,275,854.42	0.20	4,331,000	ROYAL CARIBBEAN CRUISES LTD 5.500% 01/04/2028	USD	3,517,188.14	0.17
3,500,000	BANCO BPM SPA FRN PERP	EUR	2,800,000.00	0.13	717,000	ROYAL CARIBBEAN CRUISES LTD 7.250% 15/01/2030	USD	664,049.33	0.03
4,000,000	BANCO BPM SPA FRN PERP	EUR	3,563,518.36	0.17				<b>9,448,127.59</b>	<b>0.45</b>
5,824,000	CASTOR SPA 6.000% 15/02/2029	EUR	5,167,571.25	0.24		<b>Panamá</b>			
4,000,000	MUNDYS SPA 1.875% 12/02/2028	EUR	3,358,477.08	0.16	10,725,000	CARNIVAL CORP 4.000% 01/08/2028	USD	8,502,976.55	0.40
11,500,000	PRO-GEST SPA 3.250% 15/12/2024	EUR	8,642,051.97	0.40				<b>8,502,976.55</b>	<b>0.40</b>
3,711,000	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EMTN	EUR	2,898,560.46	0.14		<b>Bermudas</b>			
11,000,000	TELECOM ITALIA SPA/MILANO 6.875% 15/02/2028	EUR	11,222,450.14	0.53	9,247,000	NCL CORP LTD 5.875% 15/03/2026	USD	7,243,462.22	0.34
			<b>47,877,985.31</b>	<b>2.26</b>	1,551,000	NCL CORP LTD 7.750% 15/02/2029	USD	1,226,488.37	0.06
	<b>España</b>							<b>8,469,950.59</b>	<b>0.40</b>
2,500,000	CELLNEX FINANCE CO SA 1.250% 15/01/2029 EMTN	EUR	2,045,987.78	0.10		<b>Portugal</b>			
2,500,000	CELLNEX FINANCE CO SA 1.500% 08/06/2028 EMTN	EUR	2,132,602.63	0.10	7,900,000	TRANSPORTES AEREOS PORTUGUESES SA 5.625% 02/12/2024	EUR	7,581,901.13	0.36
10,000,000	CELLNEX FINANCE CO SA 2.250% 12/04/2026 EMTN	EUR	9,407,800.90	0.44				<b>7,581,901.13</b>	<b>0.36</b>
8,500,000	EDREAMS ODIGEO SA 5.500% 15/07/2027	EUR	7,332,707.58	0.35		<b>Grecia</b>			
3,000,000	GRIFOLS ESCROW ISSUER SA 3.875% 15/10/2028	EUR	2,338,976.79	0.11	6,000,000	PIRAEUS BANK SA 03/11/2027 FRN EMTN	EUR	5,086,284.42	0.23
4,500,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.750% 25/03/2025	EUR	4,298,516.24	0.20	3,200,000	PIRAEUS FINANCIAL HOLDINGS SA FRN PERP	EUR	2,440,710.37	0.12
5,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.750% 25/03/2029	EUR	4,150,297.45	0.20				<b>7,526,994.79</b>	<b>0.35</b>
12,000,000	LORCA TELECOM BONDCO SA 4.000% 18/09/2027	EUR	11,029,776.72	0.51		<b>Austria</b>			
			<b>42,736,666.09</b>	<b>2.01</b>	6,000,000	AMS-OSRAM AG ZCP 05/03/2025	EUR	4,775,643.18	0.23
	<b>Islas Caimán</b>				2,560,000	AMS-OSRAM AG 6.000% 31/07/2025	EUR	2,380,645.25	0.11
800,000	CHINA HONGQIAO GROUP LTD 6.250% 08/06/2024	USD	708,630.99	0.03				<b>7,156,288.43</b>	<b>0.34</b>
410,000	CHINDATA GROUP HOLDINGS LTD 10.500% 23/02/2026	USD	363,126.03	0.02					
13,720,361	GLOBAL AIRCRAFT LEASING CO LTD 6.500% 15/09/2024	USD	11,402,453.10	0.54					
7,184,000	TRANSOCEAN INC 11.500% 30/01/2027	USD	6,835,586.21	0.32					
9,214,000	TRANSOCEAN INC 8.750% 15/02/2030	USD	8,650,448.71	0.41					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Croacia</b>					211,582,100.15	48,283,816.97	19/04/2023	44,964,422.63	722,142.58
2,656,000	AGROKOR BOND CONVERTIBLE ZCP 01/04/2030	EUR	0.03	0.00	808,706,529.78	41,460,452.60	19/04/2023	41,460,452.60	402,457.74
			<b>0.03</b>	<b>0.00</b>	4,622,898.21	7,320,012.24	19/04/2023	4,622,898.21	111,748.70
<b>Sudáfrica</b>					43,510,000.00	49,273,602.24	30/06/2023	49,273,602.24	81,861.46
15,302,738	K2016470219 SOUTH AFRICA LTD 3.000% 31/12/2022	USD	0.00	0.00	5,700,266.82	8,495,480.64	19/04/2023	5,345,950.78	6,756.09
25,981,408	K2016470219 SOUTH AFRICA LTD 8.000% 31/12/2022	EUR	0.00	0.00	293,487.04	531,321.10	19/04/2023	331,910.52	6,391.79
11,078,276	K2016470260 SOUTH AFRICA LTD 25.000% 31/12/2022	USD	0.00	0.00	82,263,242.23	17,540,220.27	19/04/2023	17,540,220.27	5,157.83
			<b>0.00</b>	<b>0.00</b>	1,246,000.00	1,256,223.14	30/06/2023	1,256,223.14	4,856.85
			<b>1,778,437,045.45</b>	<b>83.81</b>	199,311.67	2,215,088.39	19/04/2023	199,311.67	2,690.56
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>					73,574.00	89,109.35	19/04/2023	83,943.12	1,737.64
<b>Acciones</b>					734,332.99	418,143.64	19/04/2023	37,790.39	896.64
<b>Croacia</b>					6,290,166.05	7,154,114.54	19/04/2023	7,154,114.54	753.03
664,157	FORTENOVA EQUITY	EUR	1,195,482.60	0.06	84,459.35	200,114.27	19/04/2023	17,948.90	250.74
			<b>1,195,482.60</b>	<b>0.06</b>	184,030.27	4,039,038.87	19/04/2023	207,318.76	246.76
<b>Estados Unidos</b>					941,641.65	48,181.12	19/04/2023	48,364.97	162.61
68,161	QUIKSILVER INC	USD	634,443.55	0.03	2,143.86	3,441.09	19/04/2023	2,146.55	41.03
			<b>634,443.55</b>	<b>0.03</b>	14,229.05	2,016.55	19/04/2023	1,276.04	20.28
<b>Sudáfrica</b>					1,026.47	19,968.02	19/04/2023	1,023.93	1.35
176,579,086	HOLDCO 2 ORDINARY A SHARES	USD	0.00	0.00	12,659.51	22,060.55	19/04/2023	1,136.81	(18.26)
28,878,638	HOLDCO 2 ORDINARY B SHARES	USD	0.00	0.00	28,482.50	295,687.71	19/04/2023	26,857.61	(52.28)
			<b>0.00</b>	<b>0.00</b>	111,023.86	23,628.00	19/04/2023	23,600.10	(144.92)
			<b>1,829,926.15</b>	<b>0.09</b>	682,514.16	60,905.72	19/04/2023	60,905.72	(322.73)
<b>Organismos de inversión colectiva</b>					38,823.59	209,398.68	19/04/2023	44,273.99	(500.63)
<b>Fondos de capital variable</b>					72,055.13	506,313.24	19/04/2023	45,818.36	(536.76)
<b>Luxemburgo</b>					76,616.21	77,962.43	19/04/2023	77,962.43	(709.19)
7,334	GOLDMAN SACHS ASIA HIGH YIELD (FORMER NN) - I CAP USD	USD	35,051,393.70	1.65	36,904.92	34,430.59	19/04/2023	34,799.55	(776.80)
6,050	GOLDMAN SACHS EUROPE HIGH YIELD (FORMER NN) - Z CAP EUR	EUR	52,403,947.41	2.47	7,416,000.00	659,614.48	30/06/2023	659,614.48	(1,631.60)
18,669	GOLDMAN SACHS US HIGH YIELD - Z CAP USD	USD	104,237,956.40	4.91	249,532.32	249,128.49	19/04/2023	249,532.32	(1,667.58)
17,640	LIQUID EURO - Z CAP EUR	EUR	17,541,167.66	0.83	90,705.65	57,272.55	19/04/2023	57,673.95	(1,849.02)
			<b>209,234,465.17</b>	<b>9.86</b>	557,672.69	2,627,154.65	19/04/2023	557,672.69	(2,655.60)
			<b>209,234,465.17</b>	<b>9.86</b>	83,561,192.82	3,810,976.79	19/04/2023	4,292,201.18	(9,299.62)
					9,762,069.93	1,852,331.75	19/04/2023	2,074,953.39	(24,882.79)
					1,020,706.30	4,544,283.46	19/04/2023	961,977.57	(30,515.10)
					3,318,530.27	2,759,845.18	19/04/2023	3,128,873.09	(87,311.56)
					7,433,426.91	145,294,264.88	19/04/2023	7,433,426.91	(87,769.67)
					7,222,915.32	131,604,507.66	19/04/2023	6,778,415.62	(169,901.84)
					8,041,524.88	4,526,066.29	19/04/2023	5,113,107.05	(192,458.55)
					22,098,279.24	19,669,883.23	19/04/2023	22,098,279.24	(275,599.04)
					189,897,000.00	174,377,842.81	30/06/2023	174,377,842.81	(464,839.08)
					170,411,657.66	115,338,870.20	19/04/2023	108,361,238.33	(1,052,123.67)
					69,857,505.03	44,178,193.20	19/04/2023	44,178,193.20	(1,126,673.72)
					197,661,739.01	184,994,797.99	19/04/2023	184,994,797.99	(3,212,806.63)
								<b>1,316,252,071.97</b>	<b>4,616,570.70</b>
<b>Total cartera de títulos</b>									
			<b>1,989,674,498.78</b>	<b>93.77</b>	<b>Total instrumentos financieros derivados a 31/03/2023</b>				
					Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
					482,310,512.46	516,177,070.45	19/04/2023	482,310,512.46	7,602,072.48
					1,864,340,007.98	102,316,599.57	19/04/2023	95,759,485.86	2,411,371.18
					<b>Contratos a plazo sobre divisas</b>				
					<b>Total instrumentos financieros derivados</b>				
					<b>4,616,570.70</b>				

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Global High Yield (Former NN)

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>1,989,674,498.78</b>	<b>93.77</b>
<b>Total instrumentos financieros derivados</b>	<b>4,616,570.70</b>	<b>0.22</b>
<b>Efectivo en bancos</b>	<b>87,319,191.38</b>	<b>4.12</b>
<b>Otros activos y pasivos</b>	<b>40,359,432.60</b>	<b>1.89</b>
<b>Total activos netos</b>	<b>2,121,969,693.46</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Impact Corporate Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	20,082,929.97
	30/09/2022		-
	30/09/2021		-
<b>Valor liquidativo por acción**</b>			
Capitalization Z (EUR)	31/03/2023	EUR	5,020.73
	30/09/2022	EUR	-
	30/09/2021	EUR	-
<b>Número de acciones</b>			
Capitalization Z (EUR)	31/03/2023		4,000
	30/09/2022		-
	30/09/2021		-
<b>Gastos corrientes en %*</b>			
Capitalization Z (EUR)	31/03/2023		0.13%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023		11.73%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Impact Corporate Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>19,164,502.81</b>
Obligaciones y otros instrumentos de deuda		19,164,502.81
<b>Total instrumentos financieros derivados</b>	2	<b>73,355.29</b>
Futuros		73,355.29
<b>Efectivo en bancos</b>		<b>2,208,810.01</b>
<b>Cuenta de depósito de garantía</b>		<b>12,421.21</b>
<b>Otros activos</b>	4	<b>282,571.99</b>
<b>Total activos</b>		<b>21,741,661.31</b>
<b>Pasivos corrientes</b>	4	<b>(1,654,917.82)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(3,813.52)</b>
Contratos a plazo sobre divisas		(3,813.52)
<b>Total pasivo</b>		<b>(1,658,731.34)</b>
<b>Activos netos al final del período</b>		<b>20,082,929.97</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Impact Corporate Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					500,000	BANCO SANTANDER SA 24/06/2029 FRN EMTN	EUR	415,277.93	2.07
					200,000	CAIXABANK SA 14/11/2030 FRN EMTN	EUR	206,924.44	1.03
					400,000	CAIXABANK SA 26/05/2028 FRN EMTN	EUR	343,915.90	1.71
					200,000	INMOBILIARIA COLONIAL SOCIMI SA 2.500% 28/11/2029 EMTN	EUR	174,366.74	0.87
					200,000	KUTXABANK SA 14/10/2027 FRN	EUR	173,728.24	0.87
					100,000	MERLIN PROPERTIES SOCIMI SA 1.375% 01/06/2030 EMTN	EUR	75,168.26	0.37
								<b>1,552,213.74</b>	<b>7.73</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Alemania</b>				
<b>Países Bajos</b>					200,000	AMPRION GMBH 3.971% 22/09/2032	EUR	203,516.70	1.01
300,000	ALLIANDER NV 0.875% 24/06/2032 EMTN	EUR	243,376.91	1.21	300,000	ENBW ENERGIE BADEN-WUERTEMBERG AG 05/08/2079 FRN	EUR	250,243.82	1.25
200,000	ASML HOLDING NV 2.250% 17/05/2032	EUR	184,838.93	0.92	500,000	E.ON SE 0.875% 18/10/2034 EMTN	EUR	365,004.06	1.81
300,000	CTP NV 0.750% 18/02/2027 EMTN	EUR	232,591.40	1.16	300,000	EUROGRID GMBH 3.279% 05/09/2031 EMTN	EUR	294,414.24	1.47
200,000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	138,069.30	0.69	300,000	MERCEDES-BENZ GROUP AG 0.750% 11/03/2033 EMTN	EUR	232,105.01	1.16
600,000	EDP FINANCE BV 6.300% 11/10/2027	USD	574,972.80	2.87	200,000	VONOVIA SE 1.875% 28/06/2028	EUR	170,469.44	0.85
100,000	ING GROEP NV 09/06/2032 FRN EMTN	EUR	84,689.89	0.42				<b>1,515,753.27</b>	<b>7.55</b>
100,000	KONINKLIJKE AHOLD DELHAIZE NV 3.500% 04/04/2028	EUR	100,019.67	0.50	<b>Irlanda</b>				
100,000	KONINKLIJKE KPN NV PERP FRN	EUR	99,856.97	0.50	300,000	AIB GROUP PLC 30/05/2031 FRN EMTN	EUR	271,832.06	1.35
200,000	NATIONALE-NEDERLANDEN BANK NV/THE NETHERLANDS 0.500% 21/09/2028 EMTN	EUR	165,330.50	0.82	400,000	BANK OF IRELAND GROUP PLC 16/09/2026 FRN	USD	366,869.14	1.83
400,000	REN FINANCE BV 0.500% 16/04/2029 EMTN	EUR	336,371.45	1.67	300,000	ESB FINANCE DAC 1.000% 19/07/2034 EMTN	EUR	228,806.58	1.14
300,000	TELEFONICA EUROPE BV FRN PERP	EUR	256,523.91	1.28	400,000	SMURFIT KAPPA TREASURY ULC 1.000% 22/09/2033	EUR	294,398.24	1.47
300,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	326,164.23	1.62				<b>1,161,906.02</b>	<b>5.79</b>
300,000	VESTEDA FINANCE BV 0.750% 18/10/2031 EMTN	EUR	219,347.71	1.09	<b>Italia</b>				
			<b>2,962,153.67</b>	<b>14.75</b>	200,000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031 EMTN	EUR	162,611.47	0.81
<b>Estados Unidos</b>					300,000	ARIZONA PUBLIC SERVICE CO 2.650% 15/09/2050	USD	57,400.22	0.29
300,000	ALEXANDRIA REAL ESTATE EQUITIES 2.000% 18/05/2032	USD	210,976.27	1.05	300,000	ERG SPA 0.875% 15/09/2031 EMTN	EUR	229,770.44	1.15
300,000	AMGEN INC 3.000% 22/02/2029	USD	253,838.89	1.26	300,000	INTESA SANPAOLO SPA 5.250% 13/01/2030	EUR	311,569.82	1.55
200,000	APPLE INC 3.000% 20/06/2027	USD	177,812.49	0.89	200,000	IREN SPA 1.500% 24/10/2027 EMTN	EUR	182,377.75	0.91
100,000	ARIZONA PUBLIC SERVICE CO 2.650% 15/09/2050	USD	57,400.22	0.29	200,000	TERNA - RETE ELETTRICA NAZIONALE FRN PERP	EUR	167,418.62	0.83
200,000	AUTODESK INC 2.400% 15/12/2031	USD	153,145.10	0.76				<b>1,053,748.10</b>	<b>5.25</b>
700,000	AVANGRID INC 3.800% 01/06/2029	USD	605,361.32	3.00	<b>Gran Bretaña</b>				
100,000	BOSTON PROPERTIES LP 2.550% 01/04/2032	USD	65,509.07	0.33	100,000	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 1.750% 07/04/2026	EUR	78,941.50	0.39
400,000	ELI LILLY & CO 0.500% 14/09/2033	EUR	299,633.29	1.49	400,000	MOTABILITY OPERATIONS GROUP PLC 3.500% 17/07/2031 EMTN	EUR	394,797.31	1.97
300,000	EQUINIX INC 3.900% 15/04/2032	USD	250,835.62	1.25	200,000	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.250% 27/09/2035 EMTN	GBP	167,075.42	0.83
200,000	HP INC 2.650% 17/06/2031	USD	150,262.17	0.75	300,000	SSE PLC 2.875% 01/08/2029 EMTN	EUR	287,828.31	1.43
300,000	MERCK & CO INC 1.900% 10/12/2028	USD	245,476.44	1.22	100,000	THAMES WATER UTILITIES FINANCE PLC 1.250% 31/01/2032 EMTN	EUR	77,335.56	0.39
200,000	SAN DIEGO GAS & ELECTRIC CO 2.950% 15/08/2051	USD	128,168.12	0.64				<b>1,005,978.10</b>	<b>5.01</b>
200,000	SOUTHWESTERN PUBLIC SERVICE CO 3.150% 01/05/2050	USD	132,168.85	0.66	<b>Bélgica</b>				
200,000	VERIZON COMMUNICATIONS INC 2.850% 03/09/2041	USD	134,220.17	0.67	300,000	COFINIMMO SA 1.000% 24/01/2028	EUR	237,771.81	1.18
			<b>2,864,808.02</b>	<b>14.26</b>	300,000	KBC GROUP NV 3.000% 25/08/2030 EMTN	EUR	279,171.42	1.39
<b>Francia</b>					300,000	PROXIMUS SADP 0.750% 17/11/2036 EMTN	EUR	200,513.12	1.00
200,000	AXA SA 07/10/2041 FRN EMTN	EUR	150,596.94	0.75				<b>717,456.35</b>	<b>3.57</b>
100,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4.000% 21/11/2029 EMTN	EUR	102,078.89	0.51	<b>Japón</b>				
500,000	BNP PARIBAS SA 13/01/2029 FRN EMTN	EUR	503,871.12	2.51	200,000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	166,743.81	0.83
100,000	CNP ASSURANCES 27/07/2050 FRN	EUR	81,114.19	0.40	600,000	NTT FINANCE CORP 0.399% 13/12/2028 EMTN	EUR	504,359.20	2.51
300,000	CREDIT AGRICOLE SA 21/09/2029 FRN EMTN	EUR	246,958.09	1.23				<b>671,103.01</b>	<b>3.34</b>
200,000	CREDIT MUTUEL ARKEA SA 11/06/2029 FRN EMTN	EUR	171,966.47	0.86	<b>Noruega</b>				
200,000	ELECTRICITE DE FRANCE SA 4.750% 12/10/2034 EMTN	EUR	201,920.59	1.01	500,000	DNB BANK ASA 18/01/2028 FRN EMTN	EUR	443,780.61	2.21
300,000	ENGIE SA FRN PERP	EUR	221,842.86	1.10	200,000	SPAREBANK 1 SR-BANK ASA 15/07/2027 FRN EMTN	EUR	175,023.21	0.87
100,000	ENGIE SA 4.250% 11/01/2043 EMTN	EUR	99,495.34	0.50				<b>618,803.82</b>	<b>3.08</b>
100,000	ENGIE SA 5.625% 03/04/2053 EMTN	GBP	113,409.28	0.56	<b>España</b>				
200,000	GECCINA SA 0.875% 25/01/2033	EUR	146,796.23	0.73	200,000	BANCO DE SABADELL SA 16/06/2028 FRN EMTN	EUR	162,832.23	0.81
300,000	LA BANQUE POSTALE SA 0.750% 23/06/2031 EMTN	EUR	227,853.43	1.13					
200,000	LA POSTE SA 3.125% 14/03/2033 EMTN	EUR	190,418.18	0.95					
			<b>2,458,321.61</b>	<b>12.24</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Impact Corporate Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en EUR	
<b>Corea del Sur</b>					4,117,505.52	EUR	30/06/2023	4,117,505.52	(3,227.20)
400,000	LG CHEM LTD 3.625% 15/04/2029	USD	346,304.51	1.72					
200,000	SK HYNIX INC 2.375% 19/01/2031	USD	137,899.35	0.69					
			<b>484,203.86</b>	<b>2.41</b>				<b>4,498,222.81</b>	<b>(3,813.52)</b>
<b>Luxemburgo</b>									
200,000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.500% 27/01/2028	EUR	142,405.71	0.71	Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
100,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.000% 22/02/2042 EMTN	GBP	81,677.28	0.41					
100,000	PROLOGIS INTERNATIONAL FUNDING II SA 4.625% 21/02/2035 EMTN	EUR	93,426.84	0.47					
100,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	75,240.71	0.37					
100,000	SEGR0 CAPITAL SARL 1.875% 23/03/2030 EMTN	EUR	79,171.81	0.39					
			<b>471,922.35</b>	<b>2.35</b>	<b>Futuros sobre tipos de interés</b>				
<b>Dinamarca</b>									
200,000	AP MOLLER - MAERSK A/S 0.750% 25/11/2031 EMTN	EUR	153,845.54	0.77	2	CANADA 10Y BOND FUTURE 21/06/2023	CAD	171,605.74	(3,155.72)
300,000	ORSTED AS 08/12/3022 FRN	EUR	295,900.51	1.47	(16)	EURO-BOBL FUTURE 08/06/2023	EUR	1,886,080.00	26,640.00
			<b>449,746.05</b>	<b>2.24</b>	(28)	EURO-BUND FUTURE 08/06/2023	EUR	3,803,520.00	70,743.75
<b>Suecia</b>									
200,000	TELIA CO AB 30/06/2083 FRN	EUR	175,975.50	0.88	(1)	EURO-BUXL 30Y BOND 08/06/2023	EUR	140,860.00	1,800.00
100,000	VATTENFALL A 29/06/2083 FRN	GBP	91,424.95	0.46	3	US ULTRA BOND (CBT) 21/06/2023	USD	389,686.59	(3,883.06)
200,000	VATTENFALL AB 0.125% 12/02/2029 EMTN	EUR	166,794.07	0.82	4	US 10YR ULTRA FUTURE 21/06/2023	USD	446,005.34	(5,580.10)
			<b>434,194.52</b>	<b>2.16</b>	12	US 5YR NOTE (CBT) 30/06/2023	USD	1,209,529.90	(13,209.58)
<b>Finlandia</b>								<b>8,047,287.57</b>	<b>73,355.29</b>
300,000	STORA ENSO OYJ 0.625% 02/12/2030 EMTN	EUR	235,310.06	1.17	<b>Total instrumentos financieros derivados</b>				
200,000	UPM-KYMMENE OYJ 0.500% 22/03/2031 EMTN	EUR	155,755.47	0.78					<b>69,541.77</b>
			<b>391,065.53</b>	<b>1.95</b>	Resumen de activos netos a 31/03/2023				
<b>Austria</b>									% VL
200,000	ERSTE GROUP BANK AG 16/01/2031 FRN	EUR	196,800.21	0.98	<b>Total cartera de títulos</b>		<b>19,164,502.81</b>	<b>95.43</b>	
			<b>196,800.21</b>	<b>0.98</b>	<b>Total instrumentos financieros derivados</b>		<b>69,541.77</b>	<b>0.35</b>	
<b>República Checa</b>									
100,000	CESKA SPORTTELNA AS 13/09/2028 FRN EMTN	EUR	79,936.84	0.40	<b>Efectivo en bancos</b>		<b>2,208,810.01</b>	<b>11.00</b>	
			<b>79,936.84</b>	<b>0.40</b>	<b>Otros activos y pasivos</b>		<b>(1,359,924.62)</b>	<b>(6.78)</b>	
<b>Portugal</b>									
100,000	EDP - ENERGIAS DE PORTUGAL SA 14/03/2082 FRN	EUR	74,387.74	0.37	<b>Total activos netos</b>		<b>20,082,929.97</b>	<b>100.00</b>	
			<b>74,387.74</b>	<b>0.37</b>					
			<b>19,164,502.81</b>	<b>95.43</b>					
<b>Total cartera de títulos</b>					<b>19,164,502.81</b>				

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>			
14,892.82	EUR	22,000.00 CAD 30/06/2023	14,892.82 (16.52)
365,824.47	EUR	323,000.00 GBP 30/06/2023	365,824.47 (569.80)

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Inflation Linked Bond

(Denominado en EUR)

## Estadísticas

Patrimonio neto				Número de acciones			
	31/03/2023	EUR	47,861,950.24				
	30/09/2022	EUR	125,243,868.69				
	30/09/2021	EUR	199,868,917.96	Capitalisation R Hedged (iii) (SEK)	31/03/2023		174
					30/09/2022		2,083
					30/09/2021		4,061
Valor liquidativo por acción**							
Capitalisation I Hedged (iii) (EUR)	31/03/2023	EUR	6,110.78	Capitalisation X Hedged (iii) (EUR)	31/03/2023		8,465
	30/09/2022	EUR	5,954.64		30/09/2022		11,771
	30/09/2021	EUR	7,307.81		30/09/2021		17,488
Capitalisation N Hedged (iii) (EUR)	31/03/2023	EUR	291.63	Distribution P Hedged (iii) (EUR)	31/03/2023		5,166
	30/09/2022	EUR	284.27		30/09/2022		5,317
	30/09/2021	EUR	348.84		30/09/2021		7,002
Capitalisation P Hedged (iii) (EUR)	31/03/2023	EUR	283.12	Distribution R Hedged (iii) (EUR)	31/03/2023		668
	30/09/2022	EUR	276.20		30/09/2022		668
	30/09/2021	EUR	339.89		30/09/2021		862
Capitalisation R Hedged (iii) (EUR)	31/03/2023	EUR	287.31				
	30/09/2022	EUR	280.03				
	30/09/2021	EUR	343.82				
Capitalisation R Hedged (iii) (SEK)	31/03/2023	SEK	2,150.58	Gastos corrientes en %*			
	30/09/2022	SEK	2,095.31	Capitalisation I Hedged (iii) (EUR)	31/03/2023		0.51%
	30/09/2021	SEK	2,561.89	Capitalisation N Hedged (iii) (EUR)	31/03/2023		0.56%
Capitalisation X Hedged (iii) (EUR)	31/03/2023	EUR	280.36	Capitalisation P Hedged (iii) (EUR)	31/03/2023		0.87%
	30/09/2022	EUR	273.55	Capitalisation R Hedged (iii) (EUR)	31/03/2023		0.57%
	30/09/2021	EUR	336.63	Capitalisation R Hedged (iii) (SEK)	31/03/2023		0.58%
Distribution P Hedged (iii) (EUR)	31/03/2023	EUR	994.47	Capitalisation X Hedged (iii) (EUR)	31/03/2023		0.97%
	30/09/2022	EUR	970.15	Distribution P Hedged (iii) (EUR)	31/03/2023		0.87%
	30/09/2021	EUR	1,193.75	Distribution R Hedged (iii) (EUR)	31/03/2023		0.58%
Distribution R Hedged (iii) (EUR)	31/03/2023	EUR	1,000.62				
	30/09/2022	EUR	974.81				
	30/09/2021	EUR	1,196.50				
Número de acciones				Índice de rotación de la cartera en %*			
Capitalisation I Hedged (iii) (EUR)	31/03/2023		4,470		31/03/2023		(1.93%)
	30/09/2022		7,007				
	30/09/2021		7,979				
Capitalisation N Hedged (iii) (EUR)	31/03/2023		30,269				
	30/09/2022		244,962				
	30/09/2021		344,757				
Capitalisation P Hedged (iii) (EUR)	31/03/2023		11,196				
	30/09/2022		14,930				
	30/09/2021		12,556				
Capitalisation R Hedged (iii) (EUR)	31/03/2023		1,180				
	30/09/2022		1,180				
	30/09/2021		2,113				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Inflation Linked Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>45,173,963.17</b>
Obligaciones y otros instrumentos de deuda		45,173,963.17
<b>Total instrumentos financieros derivados</b>	2	<b>317,136.66</b>
Swap de tasa de inflación		12,512.11
Swaps de tipos de interés		114,227.03
Contratos a plazo sobre divisas		190,397.52
<b>Efectivo en bancos</b>		<b>1,782,678.02</b>
<b>Cuenta de depósito de garantía</b>		<b>759,056.15</b>
<b>Otros activos</b>	4, 12	<b>2,088,228.07</b>
<b>Total activos</b>		<b>50,121,062.07</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,029,389.37)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(229,722.46)</b>
Futuros		(229,722.46)
<b>Total pasivo</b>		<b>(2,259,111.83)</b>
<b>Activos netos al final del período</b>		<b>47,861,950.24</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Inflation Linked Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					655,142	UNITED STATES TREASURY INFLATION INDEXED BONDS 3.875% 15/04/2029	USD	695,136.47	1.45
					<b>23,492,051.25 49.08</b>				
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Gran Bretaña</b>				
<b>Estados Unidos</b>					387,096	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 10/08/2028	GBP	451,041.64	0.94
					220,891	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 10/08/2031	GBP	261,434.02	0.55
790,704	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/01/2030	USD	678,414.14	1.42	259,879	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 10/08/2041	GBP	290,992.00	0.61
1,379,112	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/01/2031	USD	1,173,589.21	2.44	253,056	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 10/08/2048	GBP	269,024.34	0.56
1,327,478	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/01/2032	USD	1,116,502.67	2.33	279,040	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2026	GBP	320,592.96	0.67
390,694	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/02/2051	USD	249,234.69	0.52	349,039	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2029	GBP	406,267.19	0.85
354,651	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/02/2052	USD	226,558.49	0.47	157,853	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2039	GBP	178,575.30	0.37
605,749	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/04/2025	USD	540,639.60	1.13	383,453	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2044	GBP	417,716.85	0.87
707,284	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/04/2026	USD	625,101.26	1.31	306,085	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2046	GBP	328,337.65	0.69
646,344	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/04/2027	USD	566,882.99	1.18	129,855	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2051	GBP	136,851.79	0.29
671,472	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/07/2026	USD	595,640.71	1.24	239,367	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2058	GBP	252,235.90	0.53
536,751	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/07/2030	USD	459,883.07	0.96	298,687	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2068	GBP	325,899.95	0.68
959,949	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/07/2031	USD	814,087.85	1.70	85,307	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/03/2073	GBP	99,319.41	0.21
772,510	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/10/2025	USD	689,569.93	1.44	332,561	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/11/2036	GBP	384,717.08	0.80
744,484	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/10/2026	USD	658,377.76	1.38	155,065	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/11/2056	GBP	163,680.27	0.34
1,035,742	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.250% 15/01/2025	USD	931,104.81	1.95	179,850	UNITED KINGDOM INFLATION-LINKED GILT 0.125% 22/11/2065	GBP	195,154.52	0.41
290,915	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.250% 15/02/050	USD	194,372.22	0.41	281,334	UNITED KINGDOM INFLATION-LINKED GILT 0.250% 22/03/2052	GBP	308,091.83	0.64
842,098	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.250% 15/07/2029	USD	734,740.91	1.54	310,143	UNITED KINGDOM INFLATION-LINKED GILT 0.375% 22/03/2062	GBP	362,129.48	0.76
741,862	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.375% 15/01/2027	USD	658,573.42	1.38	341,053	UNITED KINGDOM INFLATION-LINKED GILT 0.500% 22/03/2050	GBP	397,557.14	0.83
933,554	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.375% 15/07/2025	USD	841,155.93	1.76	382,727	UNITED KINGDOM INFLATION-LINKED GILT 0.625% 22/03/2040	GBP	467,801.03	0.98
746,036	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.375% 15/07/2027	USD	663,566.36	1.39	349,337	UNITED KINGDOM INFLATION-LINKED GILT 0.625% 22/11/2042	GBP	426,204.93	0.89
920,380	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.625% 15/01/2026	USD	828,919.45	1.73	387,873	UNITED KINGDOM INFLATION-LINKED GILT 0.750% 22/03/2034	GBP	484,418.24	1.01
546,521	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.625% 15/02/2043	USD	424,446.41	0.89	329,490	UNITED KINGDOM INFLATION-LINKED GILT 0.750% 22/11/2047	GBP	406,278.54	0.85
556,076	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.750% 15/02/2042	USD	446,978.20	0.93	345,615	UNITED KINGDOM INFLATION-LINKED GILT 1.125% 22/11/2037	GBP	454,023.16	0.95
520,889	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.750% 15/02/2045	USD	408,566.08	0.85	464,145	UNITED KINGDOM INFLATION-LINKED GILT 1.250% 22/11/2027	GBP	567,427.89	1.18
631,670	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.750% 15/07/2028	USD	570,382.71	1.19	365,059	UNITED KINGDOM INFLATION-LINKED GILT 1.250% 22/11/2032	GBP	477,254.28	1.00
774,872	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.875% 15/01/2029	USD	700,917.45	1.46	314,934	UNITED KINGDOM INFLATION-LINKED GILT 1.250% 22/11/2055	GBP	456,017.96	0.95
396,592	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.875% 15/02/2047	USD	315,721.25	0.66	146,000	UNITED KINGDOM INFLATION-LINKED GILT 2.000% 26/01/2035	GBP	421,655.93	0.88
714,375	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.000% 0.500% 15/01/2028	USD	635,239.12	1.33	90,000	UNITED KINGDOM INFLATION-LINKED GILT 4.125% 22/07/2030	GBP	356,611.75	0.75
422,978	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.000% 15/02/2046	USD	348,208.21	0.73	<b>Francia</b>				
363,960	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.000% 15/02/2048	USD	298,117.65	0.62	114,522	FRANCE GOVERNMENT BOND OAT 0.100% 01/03/2025	EUR	115,313.91	0.24
344,781	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.000% 15/02/2049	USD	281,535.24	0.59	284,535	FRANCE GOVERNMENT BOND OAT 0.100% 01/03/2028	EUR	288,848.75	0.60
513,468	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.375% 15/02/2044	USD	457,539.33	0.96	235,522	FRANCE GOVERNMENT BOND OAT 0.100% 25/07/2036	EUR	223,250.55	0.47
393,873	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.625% 15/10/2027	USD	369,698.69	0.77	56,105	FRANCE GOVERNMENT BOND OAT 0.100% 25/07/2038	EUR	52,701.28	0.11
299,888	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.750% 15/01/2028	USD	282,644.23	0.59	262,891	FRANCE GOVERNMENT BOND OAT 0.100% 25/07/2047	EUR	237,519.48	0.50
543,091	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.000% 15/01/2026	USD	507,485.09	1.06	89,768	FRANCE GOVERNMENT BOND OAT 0.100% 25/07/2053	EUR	79,975.73	0.17
387,562	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.125% 15/02/2040	USD	393,749.68	0.82	790,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2072	EUR	312,938.20	0.66
601,097	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.125% 15/02/2041	USD	610,623.66	1.28	240,124	FRANCE GOVERNMENT BOND OAT 0.700% 25/07/2030	EUR	250,857.59	0.52
793,570	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.375% 15/01/2025	USD	739,966.68	1.55	383,939	FRANCE GOVERNMENT BOND OAT 1.800% 25/07/2040	EUR	461,216.46	0.96
252,195	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.375% 15/01/2027	USD	240,810.01	0.50	383,970	FRANCE GOVERNMENT BOND OAT 1.850% 25/07/2027	EUR	415,880.86	0.87
348,358	UNITED STATES TREASURY INFLATION INDEXED BONDS 2.500% 15/01/2029	USD	343,493.67	0.72	592,116	FRANCE GOVERNMENT BOND OAT 3.150% 25/07/2032	EUR	751,839.10	1.57
606,766	UNITED STATES TREASURY INFLATION INDEXED BONDS 3.375% 15/04/2032	USD	660,511.10	1.38	<b>10,067,313.03 21.04</b>				
499,419	UNITED STATES TREASURY INFLATION INDEXED BONDS 3.625% 15/04/2028	USD	513,364.85	1.07					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Inflation Linked Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	
282,318	FRANCE GOVERNMENT BOND OAT 3.400% 25/07/2029	EUR	346,939.14	0.72	<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>					
			<b>3,537,281.05</b>	<b>7.39</b>	<b>Obligaciones y otros instrumentos de deuda</b>					
	<b>Italia</b>				<b>Canadá</b>					
255,985	ITALY BUONI POLIENNALI DEL TESORO 0.100% 15/05/2033	EUR	214,604.05	0.45	167,745	CANADIAN GOVERNMENT REAL RETURN BOND 1.500% 01/12/2044	CAD	115,997.13	0.24	
229,606	ITALY BUONI POLIENNALI DEL TESORO 0.150% 15/05/2051	EUR	149,381.63	0.31	224,169	CANADIAN GOVERNMENT REAL RETURN BOND 2.000% 01/12/2041	CAD	167,552.13	0.34	
699,654	ITALY BUONI POLIENNALI DEL TESORO 1.250% 15/09/2032	EUR	674,935.13	1.40	68,738	CANADIAN GOVERNMENT REAL RETURN BOND 3.000% 01/12/2036	CAD	56,252.16	0.12	
550,017	ITALY BUONI POLIENNALI DEL TESORO 1.300% 15/05/2028	EUR	550,826.04	1.15				<b>339,801.42</b>	<b>0.70</b>	
429,387	ITALY BUONI POLIENNALI DEL TESORO 2.350% 15/09/2035	EUR	453,265.01	0.95						
390,252	ITALY BUONI POLIENNALI DEL TESORO 2.550% 15/09/2041	EUR	430,389.68	0.90						
317,433	ITALY BUONI POLIENNALI DEL TESORO 3.100% 15/09/2026	EUR	343,186.64	0.72	140,000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 2.500% 20/09/2040	NZD	99,387.49	0.21	
			<b>2,816,588.18</b>	<b>5.88</b>				<b>99,387.49</b>	<b>0.21</b>	
	<b>Japón</b>							<b>439,188.91</b>	<b>0.91</b>	
55,172,180	JAPANESE GOVERNMENT CPI LINKED BOND 0.100% 10/03/2026	JPY	395,480.51	0.83	<b>Total cartera de títulos</b>					
53,196,360	JAPANESE GOVERNMENT CPI LINKED BOND 0.100% 10/03/2027	JPY	388,110.92	0.81				<b>45,173,963.17</b>	<b>94.38</b>	
100,889,345	JAPANESE GOVERNMENT CPI LINKED BOND 0.100% 10/03/2028	JPY	722,455.51	1.51	<b>Instrumentos financieros derivados a 31/03/2023</b>					
			<b>1,506,046.94</b>	<b>3.15</b>	Por cobrar (%)	Por pagar (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
	<b>España</b>				<b>Swaps de tipos de interés</b>					
313,843	SPAIN GOVERNMENT INFLATION LINKED BOND 0.650% 30/11/2027	EUR	317,297.18	0.66	3.610	Floating	21/06/2033	USD	4,440,000.00	143,693.47
352,737	SPAIN GOVERNMENT INFLATION LINKED BOND 0.700% 30/11/2033	EUR	343,269.94	0.72	3.111	Floating	21/06/2033	EUR	8,770,000.00	97,684.56
298,905	SPAIN GOVERNMENT INFLATION LINKED BOND 1.000% 30/11/2030	EUR	305,796.43	0.64	2.904	Floating	21/06/2043	EUR	2,610,000.00	24,858.95
			<b>966,363.55</b>	<b>2.02</b>	Floating	2.564	21/06/2053	EUR	990,000.00	(9,260.02)
	<b>Alemania</b>				Floating	2.170	21/06/2073	EUR	1,630,000.00	(12,441.79)
158,038	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.100% 15/04/2046	EUR	167,830.29	0.35	Floating	3.180	21/06/2032	EUR	870,000.00	(13,781.82)
604,905	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.500% 15/04/2030	EUR	632,373.83	1.32	Floating	3.230	21/06/2028	EUR	3,970,000.00	(31,609.02)
			<b>800,204.12</b>	<b>1.67</b>	Floating	3.230	21/06/2053	USD	1,740,000.00	(84,917.30)
	<b>Suecia</b>								<b>114,227.03</b>	
2,700,000	SWEDEN INFLATION LINKED BOND 1.000% 01/06/2025	SEK	305,833.89	0.64	Por cobrar (%)	Por pagar (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en EUR
1,605,000	SWEDEN INFLATION LINKED BOND 3.500% 01/12/2028	SEK	257,432.59	0.54	<b>Swap de tasa de inflación</b>					
			<b>563,266.48</b>	<b>1.18</b>	2.267	Floating	15/01/2026	USD	1,500,000.00	12,512.11
	<b>Canadá</b>								<b>12,512.11</b>	
369,488	CANADIAN GOVERNMENT REAL RETURN BOND 1.250% 01/12/2047	CAD	244,947.75	0.51	<b>Australia</b>					
161,676	CANADIAN GOVERNMENT REAL RETURN BOND 4.000% 01/12/2031	CAD	136,554.30	0.29	120,000	AUSTRALIA GOVERNMENT BOND 1.000% 21/02/2050	AUD	76,358.34	0.16	
141,939	CANADIAN GOVERNMENT REAL RETURN BOND 4.250% 01/12/2026	CAD	107,528.94	0.22	90,000	AUSTRALIA GOVERNMENT BOND 1.250% 21/08/2040	AUD	54,299.52	0.11	
			<b>489,030.99</b>	<b>1.02</b>	264,000	AUSTRALIA GOVERNMENT BOND 2.500% 20/09/2030	AUD	247,396.36	0.52	
	<b>Nueva Zelanda</b>								<b>378,054.22</b>	<b>0.79</b>
70,000	NEW ZEALAND GOVERNMENT BOND 2.000% 20/09/2025	NZD	51,277.14	0.11						
87,000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 3.000% 20/09/2030	NZD	67,297.31	0.14						
			<b>118,574.45</b>	<b>0.25</b>						
			<b>44,734,774.26</b>	<b>93.47</b>						

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Inflation Linked Bond

(Denominado en EUR)

Instrumentos financieros derivados a 31/03/2023  
(continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>					235,970.19	208,205.00	14/06/2023	235,970.19	(348.99)
32,162,338.53	34,424,987.09	19/04/2023	32,162,338.53	502,985.86	339,948.25	4,410,908.00	19/04/2023	30,709.55	(376.19)
3,152,738.45	3,549,892.25	19/04/2023	3,549,892.25	36,249.35	1,930,000.00	171,794.77	14/06/2023	171,794.77	(538.60)
1,719,060.59	1,843,612.00	14/06/2023	1,719,060.59	29,137.00	959,882.59	950,000.00	14/06/2023	959,882.59	(840.04)
642,686.84	1,016,334.04	19/04/2023	642,686.84	16,344.34	124,178.41	72,398.40	19/04/2023	72,398.40	(944.81)
1,320,800.86	1,929,792.00	14/06/2023	1,320,800.86	12,192.28	11,260,000.00	373,223.38	14/06/2023	344,709.40	(1,347.19)
1,130,000.00	1,271,357.17	14/06/2023	1,271,357.17	11,228.16	189,203.52	6,500,000.00	14/06/2023	177,522.54	(2,099.76)
1,081,234.58	1,576,748.74	19/04/2023	1,081,234.58	9,532.81	185,381.72	149,870,000.00	14/06/2023	173,278.24	(2,423.95)
625,129.28	6,970,866.08	19/04/2023	625,129.28	6,364.15	64,830,000.00	454,182.99	14/06/2023	454,182.99	(2,893.69)
805,837.44	115,005,028.00	14/06/2023	805,837.44	5,273.84	3,468,977.40	311,497.58	19/04/2023	311,497.58	(3,575.70)
902,000,000.00	185,138.81	14/06/2023	180,511.24	5,159.65	224,696.14	142,094.74	19/04/2023	142,094.74	(3,619.85)
170,908.98	650,000.00	14/06/2023	170,908.98	4,969.81	412,143.94	284,120.42	19/04/2023	284,120.42	(3,989.94)
316,549.99	542,026.63	19/04/2023	316,549.99	4,662.06	3,320,000.00	170,334.18	14/06/2023	170,334.18	(4,147.12)
298,920.84	480,000.00	14/06/2023	298,920.84	3,455.67	550,907.14	5,765,325.53	19/04/2023	513,667.99	(5,107.60)
242,769.37	420,000.00	14/06/2023	242,769.37	1,901.56	2,627,943.30	210,018.51	19/04/2023	237,129.07	(5,621.55)
250,000.00	186,656.17	14/06/2023	173,229.27	1,661.63	172,077.32	3,280,000.00	14/06/2023	160,842.47	(6,452.31)
203,463.26	2,588,749.19	19/04/2023	230,421.33	1,644.20	373,207.04	1,802,590,000.00	14/06/2023	348,840.53	(7,360.75)
272,857.17	3,090,000.00	14/06/2023	272,857.17	1,507.31	710,000.00	726,198.73	14/06/2023	726,198.73	(8,184.98)
66,210,000.00	168,015.09	14/06/2023	168,015.09	1,410.36	357,536.23	134,030,000.00	14/06/2023	334,192.86	(15,239.70)
5,914,175.82	569,447.28	19/04/2023	534,259.37	1,269.55	2,230,000.00	2,101,066.01	14/06/2023	2,101,066.01	(56,964.75)
6,460,000.00	188,990.96	14/06/2023	174,919.74	1,214.41	8,098,384.06	7,614,896.95	19/04/2023	7,614,896.95	(167,120.83)
1,809,468.34	261,132,156.00	19/04/2023	1,809,468.34	774.74	14,128,675.52	12,570,310.25	19/04/2023	14,128,675.52	(169,660.09)
640,000.00	177,573.81	14/06/2023	164,792.90	615.48				<b>79,310,248.44</b>	<b>190,397.52</b>
478,661,178.00	368,081.77	14/06/2023	343,407.18	555.68	<b>Cantidad</b>	<b>Denomina- ción</b>	<b>Divisa</b>	<b>Compromisos en EUR</b>	<b>Pérdidas o ganancias no realizadas en EUR</b>
119,298.92	16,985.29	19/04/2023	10,777.06	121.87	<b>Futuros sobre tipos de interés</b>				
89,433.71	665,404.93	19/04/2023	89,433.71	96.56	9	AUSTRALIA 10Y BOND FUTURE 15/06/2023	AUD	681,788.04	8,337.65
4,540,000.00	294.48	14/06/2023	277.51	8.24	(24)	CANADA 10Y BOND FUTURE 21/06/2023	CAD	2,059,268.82	(65,073.25)
58,533.90	9,018.46	19/04/2023	5,287.75	6.41	(19)	EURO-BTP FUTURE 08/06/2023	EUR	2,191,650.00	(67,471.28)
25,179.76	192,762.02	19/04/2023	17,167.79	4.03	13	EURO-BUND FUTURE 08/06/2023	EUR	1,765,920.00	24,210.58
120,000.00	147.73	14/06/2023	141.76	2.59	(10)	EURO-OAT FUTURE 08/06/2023	EUR	1,302,300.00	(42,900.63)
10,186.75	15,379.72	19/04/2023	1,368.21	2.50	(3)	JAPAN 10Y BOND (OSE) 13/06/2023	JPY	3,073,121.84	(15,975.59)
121.42	10,000.00	14/06/2023	113.92	0.24	1	US LONG BOND (CBT) 21/06/2023	USD	120,720.01	1,086.37
50,000.00	30,793.54	14/06/2023	30,793.54	(15.92)	25	US ULTRA BOND (CBT) 21/06/2023	USD	3,247,388.28	147,314.62
15,753.42	10,541.26	19/04/2023	1,423.03	(16.93)	2	US 10YR NOTE (CBT) 21/06/2023	USD	211,554.83	546.50
8,730.08	56,849.95	19/04/2023	5,066.15	(22.87)	(102)	US 10YR ULTRA FUTURE 21/06/2023	USD	11,373,136.13	(371,963.57)
155,910.44	20,963.08	19/04/2023	20,963.08	(30.57)	6	US 2YR NOTE (CBT) 30/06/2023	USD	1,140,152.57	12,210.07
58,689,303.00	406,551.71	19/04/2023	406,551.71	(48.86)	68	US 5YR NOTE (CBT) 30/06/2023	USD	6,854,002.75	139,956.07
16,434.09	114,770.50	19/04/2023	10,210.59	(59.60)				<b>34,021,003.27</b>	<b>(229,722.46)</b>
4,270,138.00	334,031.80	19/04/2023	29,651.82	(73.66)	<b>Total instrumentos financieros derivados</b>				
198,253.76	26,001.75	19/04/2023	17,898.65	(75.26)	<b>87,414.20</b>				
510,000.00	68,594.27	14/06/2023	68,594.27	(79.92)					
212,730.88	276,350,000.00	14/06/2023	199,597.37	(116.64)					
192,957.76	5,848,891.00	14/06/2023	182,969.79	(133.70)					
69,061.61	780,000.00	14/06/2023	69,061.61	(150.73)					
330,000.00	189,525.05	14/06/2023	189,525.05	(271.77)					

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Global Inflation Linked Bond

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>45,173,963.17</b>	<b>94.38</b>
<b>Total instrumentos financieros derivados</b>	<b>87,414.20</b>	<b>0.18</b>
<b>Efectivo en bancos</b>	<b>1,782,678.02</b>	<b>3.72</b>
<b>Otros activos y pasivos</b>	<b>817,894.85</b>	<b>1.72</b>
<b>Total activos netos</b>	<b>47,861,950.24</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Investment Grade Credit (Former NN)

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	66,433,675.71
	30/09/2022	USD	65,217,786.44
	30/09/2021	USD	101,191,213.59
<b>Valor liquidativo por acción**</b>			
Capitalisation I (EUR)	31/03/2023	EUR	6,970.03
	30/09/2022	EUR	7,119.54
	30/09/2021	EUR	7,706.69
Capitalisation I (USD)	31/03/2023	USD	5,967.28
	30/09/2022	USD	5,496.10
	30/09/2021	USD	7,038.23
Capitalisation Zz (EUR)	31/03/2023	EUR	2,296,926.19
	30/09/2022	EUR	2,340,585.08
	30/09/2021	EUR	2,521,460.91
<b>Número de acciones</b>			
Capitalisation I (EUR)	31/03/2023		335
	30/09/2022		276
	30/09/2021		335
Capitalisation I (USD)	31/03/2023		70
	30/09/2022		70
	30/09/2021		70
Capitalisation Zz (EUR)	31/03/2023		25
	30/09/2022		27
	30/09/2021		33
<b>Gastos corrientes en %*</b>			
Capitalisation I (EUR)	31/03/2023		0.49%
Capitalisation I (USD)	31/03/2023		0.49%
Capitalisation Zz (EUR)	31/03/2023		0.01%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023		155.90%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Investment Grade Credit (Former NN)

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>62,708,753.68</b>
Obligaciones y otros instrumentos de deuda		62,708,753.68
<b>Total instrumentos financieros derivados</b>	2	<b>16,690.46</b>
Contratos a plazo sobre divisas		16,690.46
<b>Efectivo en bancos</b>		<b>825,938.97</b>
<b>Cuenta de depósito de garantía</b>		<b>593,934.58</b>
<b>Otros activos</b>	4	<b>5,070,603.92</b>
<b>Total activos</b>		<b>69,215,921.61</b>
<b>Pasivos corrientes</b>	4	<b>(2,705,473.81)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(76,772.09)</b>
Futuros		(76,772.09)
<b>Total pasivo</b>		<b>(2,782,245.90)</b>
<b>Activos netos al final del período</b>		<b>66,433,675.71</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Investment Grade Credit (Former NN)

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					450,000	E.ON INTERNATIONAL FINANCE BV 1.250% 19/10/2027 EMTN	EUR	448,601.67	0.68
					300,000	ING GROEP NV 26/05/2031 FRN EMTN	EUR	298,258.41	0.45
					300,000	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	268,487.21	0.40
					500,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	590,601.88	0.89
					200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	196,098.48	0.30
					500,000	VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	399,851.80	0.60
								<b>4,666,015.25</b>	<b>7.02</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Francia</b>				
<b>Estados Unidos</b>					500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.250% 03/06/2030	EUR	447,136.56	0.67
1,000,000	ABBVIE INC 4.050% 21/11/2039	USD	892,472.47	1.34	1,100,000	BNP PARIBAS SA 15/01/2032 FRN EMTN	EUR	1,023,853.76	1.54
1,000,000	AMERICAN EXPRESS CO 26/05/2033 FRN	USD	982,888.49	1.48	1,200,000	BNP PARIBAS SA 23/01/2027 FRN EMTN	EUR	1,228,745.22	1.86
1,000,000	AMERICAN TOWER CORP 2.300% 15/09/2031	USD	801,734.69	1.21	620,000	TOTALENERGIES SE FRN PERP EMTN	EUR	646,677.38	0.97
850,000	AMGEN INC 3.000% 15/01/2052	USD	583,536.93	0.88	200,000	UNIBAIL-RODAMCO-WESTFIELD SE 2.000% 29/06/2032 EMTN	EUR	166,314.06	0.25
1,000,000	BANK OF AMERICA CORP 22/07/2027 FRN	USD	895,147.61	1.35				<b>3,512,726.98</b>	<b>5.29</b>
1,500,000	BANK OF AMERICA CORP 24/10/2026 FRN	USD	1,347,717.84	2.03	<b>Alemania</b>				
500,000	BAXTER INTERNATIONAL INC 2.539% 01/02/2032	USD	407,351.76	0.61	800,000	MERCK KGAA 09/09/2080 FRN	EUR	768,738.97	1.15
1,750,000	BOARDWALK PIPELINES LP 4.450% 15/07/2027	USD	1,709,072.35	2.58	400,000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049 FRN	EUR	393,006.77	0.59
250,000	BRIXMOR OPERATING PARTNERSHIP LP 4.050% 01/07/2030	USD	223,929.90	0.34	325,000	SYMRISE AG 1.250% 29/11/2025	EUR	330,769.50	0.50
1,000,000	CHEVRON CORP 1.995% 11/05/2027	USD	918,149.10	1.38	300,000	VOLKSWAGEN BANK GMBH 1.250% 10/06/2024 EMTN	EUR	316,292.62	0.48
1,292,000	CITIGROUP INC 28/01/2027 FRN	USD	1,154,220.69	1.74	148,000	VOLKSWAGEN FINANCIAL SERVICES AG 2.250% 16/10/2026 EMTN	EUR	153,708.21	0.23
500,000	CITIZENS FINANCIAL GROUP INC 3.250% 30/04/2030	USD	414,385.37	0.62	453,000	VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025 EMTN	EUR	471,288.19	0.71
2,000,000	COLGATE-PALMOLIVE CO 3.250% 15/08/2032	USD	1,875,061.92	2.83				<b>2,433,804.26</b>	<b>3.66</b>
500,000	DELL INTERNATIONAL LLC / EMC CORP 5.300% 01/10/2029	USD	503,149.63	0.76	<b>Irlanda</b>				
250,000	DIAMONDBACK ENERGY INC 3.125% 24/03/2031	USD	216,506.72	0.33	2,000,000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.300% 30/01/2032	USD	1,651,763.96	2.49
1,000,000	EQUINIX INC 3.200% 18/11/2029	USD	892,973.35	1.34	500,000	ESB FINANCE DAC 4.000% 03/05/2032 EMTN	EUR	557,111.33	0.84
1,500,000	FULTON FINANCIAL CORP 15/03/2030 FRN	USD	1,389,437.09	2.09	250,000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 17/09/2050 FRN EMTN	EUR	213,672.45	0.32
1,200,000	GENERAL MOTORS CO 5.950% 01/04/2049	USD	1,125,084.11	1.69				<b>2,422,547.74</b>	<b>3.65</b>
1,500,000	HCA INC 3.500% 01/09/2030	USD	1,336,260.12	2.01	<b>Japón</b>				
700,000	INTEL CORP 5.700% 10/02/2053	USD	713,150.98	1.07	300,000	FUKOKU MUTUAL LIFE INSURANCE CO FRN PERP	USD	288,252.71	0.43
1,500,000	INTERNATIONAL BUSINESS MACHINES CORP 4.150% 27/07/2027	USD	1,483,899.95	2.23	305,000	MIZUHO FINANCIAL GROUP INC 2.564% 13/09/2031	USD	240,086.26	0.36
500,000	JPMORGAN CHASE & CO 13/05/2031 FRN	USD	430,581.88	0.65	600,000	NIPPON LIFE INSURANCE CO 16/09/2051 FRN	USD	478,740.85	0.72
1,700,000	KENVUE INC 5.050% 22/03/2053	USD	1,759,390.59	2.66	250,000	NIPPON LIFE INSURANCE CO 21/01/2051 FRN	USD	198,678.09	0.30
500,000	KEURIG DR PEPPER INC 3.950% 15/04/2029	USD	479,395.65	0.72	450,000	SUMITOMO LIFE INSURANCE CO 15/04/2081 FRN	USD	375,772.74	0.57
900,000	LOWE'S COS INC 5.625% 15/04/2053	USD	904,592.36	1.36				<b>1,581,530.65</b>	<b>2.38</b>
1,000,000	MARSH & MCLENNAN COS INC 2.375% 15/12/2031	USD	826,976.65	1.24	<b>Australia</b>				
375,000	MERCK & CO INC 1.700% 10/06/2027	USD	340,845.48	0.51	200,000	SANTOS FINANCE LTD 3.649% 29/04/2031	USD	167,816.47	0.25
875,000	MERCK & CO INC 2.150% 10/12/2031	USD	739,188.70	1.11	500,000	SANTOS FINANCE LTD 5.250% 13/03/2029 EMTN	USD	478,577.25	0.72
1,500,000	MORGAN STANLEY 13/02/2032 FRN	USD	1,177,761.08	1.77	600,000	SCENTRE GROUP TRUST 2 24/09/2080 FRN	USD	509,088.05	0.77
1,200,000	MORGAN STANLEY 19/01/2038 FRN	USD	1,190,634.14	1.79	400,000	WESTPAC BANKING CORP 24/07/2034 FRN	USD	357,701.24	0.54
1,500,000	ORACLE CORP 3.950% 25/03/2051	USD	1,126,862.91	1.70				<b>1,513,183.01</b>	<b>2.28</b>
250,000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.900% 15/02/2045	USD	200,294.38	0.30	<b>Gran Bretaña</b>				
1,000,000	QUALCOMM INC 4.500% 20/05/2052	USD	930,184.82	1.40	250,000	CADENT FINANCE PLC 2.750% 22/09/2046 EMTN	GBP	190,041.66	0.29
1,500,000	SAMMONS FINANCIAL GROUP INC 4.450% 12/05/2027	USD	1,415,868.54	2.13	700,000	LLOYDS BANKING GROUP PLC 07/09/2028 FRN EMTN	EUR	747,990.19	1.12
380,000	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	371,277.91	0.56	400,000	STANDARD CHARTERED PLC 21/05/2025 FRN	USD	391,245.34	0.59
1,500,000	T-MOBILE USA INC 3.500% 15/04/2031	USD	1,348,911.42	2.03	141,000	TESCO CORPORATE TREASURY SERVICES PLC 2.750% 27/04/2030 EMTN	GBP	148,061.67	0.22
700,000	T-MOBILE USA INC 4.750% 01/02/2028	USD	692,176.88	1.04				<b>1,477,338.86</b>	<b>2.22</b>
800,000	VALLEY NATIONAL BANCORP 15/06/2031 FRN	USD	681,364.22	1.03	<b>Italia</b>				
606,000	WALGREENS BOOTS ALLIANCE INC 4.100% 15/04/2050	USD	453,193.06	0.68	200,000	AUTOSTRADA PER L'ITALIA SPA 1.625% 25/01/2028 EMTN	EUR	189,232.06	0.28
1,350,000	WEBSTER FINANCIAL CORP 4.375% 15/02/2024	USD	1,289,533.95	1.94	900,000	ENI SPA 4.250% 09/05/2029	USD	849,291.39	1.29
750,000	WORKDAY INC 3.500% 01/04/2027	USD	717,994.94	1.08					
500,000	XCEL ENERGY INC 4.600% 01/06/2032	USD	486,411.48	0.73					
			<b>37,429,572.11</b>	<b>56.34</b>					
<b>Países Bajos</b>									
135,000	ALLIANDER NV FRN PERP	EUR	134,014.08	0.20					
1,185,000	ARGENTUM NETHERLANDS BV FOR SWISS RE LTD 15/08/2050 FRN	USD	1,125,471.63	1.69					
419,000	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	437,933.38	0.66					
400,000	EDP FINANCE BV 1.875% 21/09/2029 EMTN	EUR	385,864.45	0.58					
385,000	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	380,832.26	0.57					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Investment Grade Credit (Former NN)

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
450,000	INTESA SANPAOLO SPA 4.000% 23/09/2029	USD	387,332.58	0.58
			<b>1,425,856.03</b>	<b>2.15</b>
<b>Canadá</b>				
500,000	CANADIAN NATIONAL RAILWAY CO 4.400% 05/08/2052	USD	469,060.47	0.71
500,000	TORONTO-DOMINION BANK/THE 4.456% 08/06/2032	USD	484,400.70	0.73
			<b>953,461.17</b>	<b>1.44</b>
<b>Luxemburgo</b>				
680,000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	709,318.61	1.07
200,000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.750% 24/04/2028 EMTN	EUR	194,122.75	0.29
			<b>903,441.36</b>	<b>1.36</b>
<b>Portugal</b>				
600,000	BRISA-CONCESSAO RODOVIARIA SA 2.375% 10/05/2027 EMTN	EUR	624,820.32	0.94
			<b>624,820.32</b>	<b>0.94</b>
<b>Austria</b>				
700,000	ERSTE GROUP BANK AG 15/11/2032 FRN EMTN	EUR	616,072.68	0.92
			<b>616,072.68</b>	<b>0.92</b>
<b>Bélgica</b>				
600,000	ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036 EMTN	EUR	582,797.07	0.88
			<b>582,797.07</b>	<b>0.88</b>
<b>España</b>				
500,000	CAIXABANK SA 17/04/2030 FRN EMTN	EUR	504,450.13	0.76
			<b>504,450.13</b>	<b>0.76</b>
<b>Corea del Sur</b>				
300,000	HANWHA LIFE INSURANCE CO LTD 04/02/2032 FRN	USD	265,207.16	0.39
250,000	SHINHAN BANK CO LTD 4.000% 23/04/2029 EMTN	USD	229,494.84	0.35
			<b>494,702.00</b>	<b>0.74</b>
<b>Dinamarca</b>				
500,000	CARLSBERG BREWERIES AS 0.875% 01/07/2029 EMTN	EUR	462,402.68	0.70
			<b>462,402.68</b>	<b>0.70</b>
<b>Hong Kong</b>				
300,000	LENOVO GROUP LTD 6.536% 27/07/2032	USD	304,522.09	0.46
			<b>304,522.09</b>	<b>0.46</b>
<b>Islas Caimán</b>				
300,000	BAIDU INC 2.375% 09/10/2030	USD	250,933.77	0.38
			<b>250,933.77</b>	<b>0.38</b>
<b>Indonesia</b>				
200,000	BANK MANDIRI PERSERO TBK PT 5.500% 04/04/2026 EMTN	USD	202,440.73	0.30
			<b>202,440.73</b>	<b>0.30</b>
<b>Tailandia</b>				
200,000	MUANG THAI LIFE ASSURANCE PCL 27/01/2037 FRN	USD	174,215.57	0.26
			<b>174,215.57</b>	<b>0.26</b>

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Bermudas</b>				
200,000	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK 4.850% 14/10/2038	USD	171,919.22	0.26
			<b>171,919.22</b>	<b>0.26</b>
			<b>62,708,753.68</b>	<b>94.39</b>

**Total cartera de títulos** **62,708,753.68** **94.39**

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD	
<b>Contratos a plazo sobre divisas</b>					
3,124,000.00	CAD	2,298,854.63 USD	30/06/2023	2,298,854.63	12,852.94
1,891,000.00	GBP	2,335,239.39 USD	30/06/2023	2,335,239.39	6,959.45
245,000.00	CHF	268,944.51 USD	30/06/2023	268,944.51	1,810.52
429,000.00	AUD	287,237.77 USD	30/06/2023	287,237.77	1,024.71
339,795.99	USD	312,000.00 EUR	30/06/2023	339,795.99	(879.33)
71,697,000.00	JPY	550,863.76 USD	30/06/2023	550,863.76	(5,077.83)
				<b>6,080,936.05</b>	<b>16,690.46</b>

Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
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**Futuros sobre tipos de interés**

18	CANADA 10Y BOND FUTURE 21/06/2023	CAD	1,677,969.49	52,802.31
(14)	EURO-BOBL FUTURE 08/06/2023	EUR	1,792,990.14	(39,850.98)
8	EURO-BUND FUTURE 08/06/2023	EUR	1,180,666.92	39,546.78
(3)	EURO-BUXL 30Y BOND 08/06/2023	EUR	459,112.00	(28,551.91)
4	EURO-SCHATZ FUTURE 08/06/2023	EUR	459,329.32	4,454.44
12	LONG GILT FUTURE 28/06/2023	GBP	1,533,445.23	38,577.24
15	US ULTRA BOND (CBT) 21/06/2023	USD	2,116,875.00	89,765.63
(116)	US 10YR NOTE (CBT) 21/06/2023	USD	13,330,937.50	(351,750.00)
17	US 2YR NOTE (CBT) 30/06/2023	USD	3,509,703.14	37,187.51
38	US 5YR NOTE (CBT) 30/06/2023	USD	4,161,296.89	81,046.89
			<b>30,222,325.63</b>	<b>(76,772.09)</b>

**Total instrumentos financieros derivados** **(60,081.63)**

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Investment Grade Credit (Former NN)

(Denominado en USD)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>62,708,753.68</b>	<b>94.39</b>
<b>Total instrumentos financieros derivados</b>	<b>(60,081.63)</b>	<b>(0.09)</b>
<b>Efectivo en bancos</b>	<b>825,938.97</b>	<b>1.24</b>
<b>Otros activos y pasivos</b>	<b>2,959,064.69</b>	<b>4.46</b>
<b>Total activos netos</b>	<b>66,433,675.71</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Real Estate Equity (Former NN)

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	209,121,295.33	Distribution P (EUR)	31/03/2023	EUR	208.35
	30/09/2022	EUR	190,925,379.75		30/09/2022	EUR	228.15
	30/09/2021	EUR	170,480,372.51		30/09/2021	EUR	265.07
<b>Valor liquidativo por acción**</b>				Distribution R (EUR)	31/03/2023	EUR	21.46
					30/09/2022	EUR	23.42
					30/09/2021	EUR	27.05
Capitalisation I (EUR)	31/03/2023	EUR	8,069.63	<b>Número de acciones</b>			
	30/09/2022	EUR	8,448.85		Capitalisation I (EUR)	31/03/2023	2,210
	30/09/2021	EUR	9,365.57			30/09/2022	2,203
Capitalisation I (GBP)	31/03/2023	GBP	157.18		30/09/2021	2,124	
	30/09/2022	GBP	164.36	Capitalisation I (GBP)	31/03/2023	264	
	30/09/2021	GBP	178.44		30/09/2022	264	
			30/09/2021		264		
Capitalisation I (USD)	31/03/2023	USD	5,689.32	Capitalisation I (USD)	31/03/2023	1,323	
	30/09/2022	USD	5,371.10		30/09/2022	1,587	
	30/09/2021	USD	7,043.58		30/09/2021	1,444	
Capitalisation M (EUR)	31/03/2023	EUR	346.73	Capitalisation M (EUR)	31/03/2023	51,019	
	30/09/2022	EUR	364.13		30/09/2022	56,447	
	30/09/2021	EUR	406.11		30/09/2021	68,807	
Capitalisation P (EUR)	31/03/2023	EUR	340.90	Capitalisation P (EUR)	31/03/2023	6,768	
	30/09/2022	EUR	358.54		30/09/2022	6,980	
	30/09/2021	EUR	401.06		30/09/2021	11,537	
Capitalisation P (GBP)	31/03/2023	GBP	136.82	Capitalisation P (GBP)	31/03/2023	29	
	30/09/2022	GBP	143.72		30/09/2022	60	
	30/09/2021	GBP	157.49		30/09/2021	29	
Capitalisation P (SGD)	31/03/2023	SGD	13.56	Capitalisation P (SGD)	31/03/2023	61,623	
	30/09/2022	SGD	13.88		30/09/2022	67,174	
	30/09/2021	SGD	17.38		30/09/2021	72,983	
Capitalisation P (USD)	31/03/2023	USD	372.88	Capitalisation P (USD)	31/03/2023	2,970	
	30/09/2022	USD	353.62		30/09/2022	3,479	
	30/09/2021	USD	467.97		30/09/2021	3,491	
Capitalisation R (EUR)	31/03/2023	EUR	262.91	Capitalisation R (EUR)	31/03/2023	2,471	
	30/09/2022	EUR	275.61		30/09/2022	3,597	
	30/09/2021	EUR	306.30		30/09/2021	4,383	
Capitalisation R (USD)	31/03/2023	USD	235.25	Capitalisation R (USD)	31/03/2023	602	
	30/09/2022	USD	222.38		30/09/2022	602	
	30/09/2021	USD	292.37		30/09/2021	766	
Capitalisation X (EUR)	31/03/2023	EUR	1,259.85	Capitalisation X (EUR)	31/03/2023	1,046	
	30/09/2022	EUR	1,328.35		30/09/2022	1,060	
	30/09/2021	EUR	1,493.37		30/09/2021	948	
Capitalization Z (EUR)	31/03/2023	EUR	4,728.68	Capitalization Z (EUR)	31/03/2023	0.40	
	30/09/2022	EUR	-		30/09/2022	-	
	30/09/2021	EUR	-		30/09/2021	-	
Capitalisation Zz (EUR)	31/03/2023	EUR	5,014.97				
	30/09/2022	EUR	5,232.86				
	30/09/2021	EUR	5,761.31				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global Real Estate Equity (Former NN)

(Denominado en EUR)

**Estadísticas (continuación)**

			Índice de rotación de la cartera en %*	31/03/2023	130.24%
<b>Número de acciones</b>					
Capitalisation Zz (EUR)	31/03/2023		31,644		
	30/09/2022		25,527		
	30/09/2021		17,490		
Distribution P (EUR)	31/03/2023		988		
	30/09/2022		1,066		
	30/09/2021		1,707		
Distribution R (EUR)	31/03/2023		92,638		
	30/09/2022		94,463		
	30/09/2021		103,398		
<b>Dividendo</b>					
Distribution P (EUR)	14/12/2022	EUR	9.13		
Distribution R (EUR)	14/12/2022	EUR	0.94		
<b>Gastos corrientes en %*</b>					
Capitalisation I (EUR)	31/03/2023		0.69%		
Capitalisation I (GBP)	31/03/2023		0.69%		
Capitalisation I (USD)	31/03/2023		0.69%		
Capitalisation M (EUR)	31/03/2023		1.30%		
Capitalisation P (EUR)	31/03/2023		1.60%		
Capitalisation P (GBP)	31/03/2023		1.60%		
Capitalisation P (SGD)	31/03/2023		1.60%		
Capitalisation P (USD)	31/03/2023		1.60%		
Capitalisation R (EUR)	31/03/2023		0.95%		
Capitalisation R (USD)	31/03/2023		0.94%		
Capitalisation X (EUR)	31/03/2023		2.10%		
Capitalization Z (EUR)	31/03/2023		0.21%		
Capitalisation Zz (EUR)	31/03/2023		0.01%		
Distribution P (EUR)	31/03/2023		1.60%		
Distribution R (EUR)	31/03/2023		0.95%		

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Real Estate Equity (Former NN)

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>206,753,041.18</b>
Acciones		206,753,041.18
<b>Efectivo en bancos</b>		<b>2,967,390.73</b>
<b>Otros activos</b>	4	<b>1,920,696.94</b>
<b>Total activos</b>		<b>211,641,128.85</b>
<b>Pasivos corrientes</b>	4	<b>(2,519,833.52)</b>
<b>Total pasivo</b>		<b>(2,519,833.52)</b>
<b>Activos netos al final del período</b>		<b>209,121,295.33</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Real Estate Equity (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					2,400	ZILLOW GROUP INC - C	USD	98,235.54	0.05
					<b>130,561,876.56 62.43</b>				
<b>Acciones</b>					<b>Japón</b>				
<b>Estados Unidos</b>					1,076	ACTIVIA PROPERTIES INC	JPY	2,812,865.02	1.35
62,500	AMERICAN ASSETS TRUST INC	USD	1,069,423.35	0.51	38,700	AEON MALL CO LTD	JPY	464,895.78	0.22
45,500	AMERICAN HOMES 4 RENT - A	USD	1,317,110.77	0.63	258,700	DAIWA HOUSE INDUSTRY CO LTD	JPY	5,571,342.51	2.65
492	AMERICAN TOWER CORP	USD	92,535.58	0.04	350	GLP J-REIT	JPY	346,379.75	0.17
83,000	APPLE HOSPITALITY REIT INC	USD	1,185,659.72	0.57	52	HOSHINO RESORTS REIT INC	JPY	248,140.27	0.12
40,000	AVALONBAY COMMUNITIES INC	USD	6,187,491.37	2.96	218,400	HULIC CO LTD	JPY	1,641,825.51	0.79
280,487	BRIXMOR PROPERTY GROUP INC	USD	5,555,782.82	2.65	487	JAPAN REAL ESTATE INVESTMENT CORP	JPY	1,778,310.96	0.85
154,700	CARETRUST REIT INC	USD	2,788,003.13	1.33	439	KENEDIX OFFICE INVESTMENT CORP - A	JPY	930,550.23	0.44
1,609	CBRE GROUP INC - A	USD	107,829.44	0.05	26,300	MITSUBISHI ESTATE CO LTD	JPY	286,744.14	0.14
1,100	CROWN CASTLE INC	USD	135,509.23	0.06	254	MORI TRUST SOGO REIT INC	JPY	120,328.67	0.06
57,505	CUBESMART	USD	2,446,390.63	1.17	1,052	NIPPON BUILDING FUND INC	JPY	4,008,779.42	1.92
56,751	DIGITAL REALTY TRUST INC	USD	5,135,248.57	2.46	323	NIPPON PROLOGIS REIT INC	JPY	626,138.55	0.30
43,400	EASTGROUP PROPERTIES INC	USD	6,603,974.41	3.16	4,900	NOMURA REAL ESTATE HOLDINGS INC	JPY	99,290.69	0.05
22,400	ELME COMMUNITIES	USD	368,230.48	0.18	1,245	NOMURA REAL ESTATE MASTER FUND INC	JPY	1,278,617.45	0.61
150,400	EMPIRE STATE REALTY TRUST INC	USD	898,426.99	0.43	382	NTT UD REIT INVESTMENT CORP	JPY	356,385.59	0.17
26,900	EPR PROPERTIES	USD	943,338.40	0.45	651	ORIX JREIT INC	JPY	756,371.39	0.36
192	EQUINIX INC	USD	127,423.89	0.06	4,560	SEKISUI HOUSE REIT INC	JPY	2,267,454.36	1.08
25,900	EQUITY LIFESTYLE PROPERTIES INC	USD	1,600,319.39	0.77	31,100	TOKYO TATEMONO CO LTD	JPY	347,358.35	0.17
104,900	EQUITY RESIDENTIAL	USD	5,793,179.62	2.77	30,600	TOKYU FUDOSAN HOLDINGS CORP	JPY	134,381.65	0.06
8,682	ESSEX PROPERTY TRUST INC	USD	1,671,272.01	0.80	<b>24,076,160.29 11.51</b>				
60,175	EXTRA SPACE STORAGE INC	USD	9,024,172.99	4.32	<b>Australia</b>				
54,900	FEDERAL REALTY INVESTMENT TRUST	USD	4,994,032.86	2.39	1,093,177	DEXUS	AUD	5,060,965.37	2.42
25,500	FIRST INDUSTRIAL REALTY TRUST INC	USD	1,248,653.87	0.60	937,100	MIRVAC GROUP	AUD	1,201,578.68	0.57
109,313	GAMING AND LEISURE PROPERTIES INC	USD	5,238,008.91	2.50	833,500	SCENTRE GROUP	AUD	1,412,997.00	0.68
258,495	HEALTHPEAK PROPERTIES INC	USD	5,227,240.23	2.49	144,500	STOCKLAND	AUD	354,530.71	0.17
32,000	HUDSON PACIFIC PROPERTIES INC	USD	195,867.27	0.09	<b>8,030,071.76 3.84</b>				
76,400	INDUSTRIAL LOGISTICS PROPERTIES TRUST	USD	215,884.76	0.10	<b>Hong Kong</b>				
4,100	INVENTRUST PROPERTIES CORP	USD	88,305.95	0.04	1,031,700	LINK REIT	HKD	6,108,972.53	2.92
207,134	INVITATION HOMES INC	USD	5,954,065.83	2.85	1,071,362	SINO LAND CO LTD	HKD	1,334,086.90	0.64
2,100	IRON MOUNTAIN INC	USD	102,269.78	0.05	192,000	WHARF HOLDINGS LTD/THE	HKD	404,325.31	0.19
13,900	KIMCO REALTY CORP	USD	249,866.08	0.12	<b>7,847,384.74 3.75</b>				
1,495	LAMAR ADVERTISING CO - A	USD	137,452.76	0.07	<b>Gran Bretaña</b>				
7,200	LIFE STORAGE INC	USD	868,745.00	0.42	3,941,500	ASSURA PLC	GBP	2,191,703.38	1.05
27,900	MID-AMERICA APARTMENT COMMUNITIES INC	USD	3,878,702.20	1.85	442,900	BRITISH LAND CO PLC/THE	GBP	1,954,700.71	0.93
5,600	NATIONAL RETAIL PROPERTIES INC	USD	227,566.85	0.11	472,300	GRAINGER PLC	GBP	1,252,393.06	0.60
47,800	NATIONAL STORAGE AFFILIATES TRUST	USD	1,838,173.87	0.88	28,100	LAND SECURITIES GROUP PLC	GBP	198,657.31	0.09
3,200	PHILLIPS EDISON & CO INC	USD	96,078.05	0.05	541,400	LXI REIT PLC	GBP	606,289.62	0.29
2,700	POTLATCHDELTIC CORP	USD	123,015.33	0.06	453,600	PRIMARY HEALTH PROPERTIES PLC	GBP	522,420.66	0.25
181,904	PROLOGIS INC	USD	20,890,203.95	9.99	37,900	SEGRO PLC	GBP	331,086.11	0.16
9,000	PUBLIC STORAGE	USD	2,502,885.54	1.20	35,800	UNITE GROUP PLC/THE	GBP	390,926.21	0.19
2,800	RAYONIER INC	USD	85,717.70	0.04	214,000	URBAN LOGISTICS REIT PLC	GBP	311,738.56	0.15
21,800	REALTY INCOME CORP	USD	1,270,537.99	0.61	<b>7,759,915.62 3.71</b>				
22,300	REGENCY CENTERS CORP	USD	1,255,754.06	0.60	<b>Singapur</b>				
163,900	RETAIL OPPORTUNITY INVESTMENTS CORP	USD	2,105,981.87	1.01	1,052,800	CAPITALAND CHINA TRUST	SGD	816,299.38	0.39
21,200	RLJ LODGING TRUST	USD	206,838.79	0.10	1,192,400	CAPLAND ASCENDAS REIT	SGD	2,360,878.11	1.13
1,600	RYMAN HOSPITALITY PROPERTIES INC	USD	132,144.14	0.06	580,300	CITY DEVELOPMENTS LTD	SGD	2,960,776.49	1.42
65,600	SIMON PROPERTY GROUP INC	USD	6,760,763.96	3.23	83,300	FRASERS CENTREPOINT TRUST	SGD	132,058.41	0.06
39,700	STAG INDUSTRIAL INC	USD	1,235,817.57	0.59	225,300	MAPLETREE PAN ASIA COMMERCIAL TRUST	SGD	280,749.68	0.13
16,300	SUN COMMUNITIES INC	USD	2,113,621.43	1.01	244,000	SUNTEC REAL ESTATE INVESTMENT TRUST	SGD	241,552.44	0.12
36,600	UDR INC	USD	1,383,216.90	0.66	<b>6,792,314.51 3.25</b>				
127,478	VENTAS INC	USD	5,086,447.88	2.43					
1,500	WELLTOWER INC	USD	98,978.32	0.05					
4,000	WEYERHAEUSER CO	USD	110,930.09	0.05					
20,881	WP CAREY INC	USD	1,488,548.44	0.71					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Real Estate Equity (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Canadá</b>					<b>Finlandia</b>				
10,000	DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST	CAD	99,976.39	0.05	22,600	CITYCON OYJ	EUR	142,267.00	0.07
175,500	FIRST CAPITAL REAL ESTATE INVESTMENT TRUST	CAD	1,877,526.02	0.90				<b>142,267.00</b>	<b>0.07</b>
66,700	KILLAM APARTMENT REAL ESTATE INVESTMENT TRUST	CAD	778,436.59	0.37	<b>Jersey</b>				
227,200	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	3,150,690.00	1.50	69,200	IWG PLC	GBP	129,511.03	0.06
			<b>5,906,629.00</b>	<b>2.82</b>				<b>129,511.03</b>	<b>0.06</b>
<b>Alemania</b>					<b>Total cartera de títulos</b>				
229,354	VONOVIA SE	EUR	3,976,998.36	1.90				<b>206,753,041.18</b>	<b>98.87</b>
			<b>3,976,998.36</b>	<b>1.90</b>	<b>Resumen de activos netos a 31/03/2023</b>				
<b>Suecia</b>									
86,800	CASTELLUM AB	SEK	927,633.75	0.44					
137,800	HUFVUDSTADEN AB - A	SEK	1,720,971.36	0.83					
130,600	NEOBO FASTIGHETER AB	SEK	144,673.20	0.07					
			<b>2,793,278.31</b>	<b>1.34</b>					
<b>Suiza</b>					<b>Total cartera de títulos</b>				
500	ALLREAL HOLDING AG - REG	CHF	77,680.55	0.04				<b>206,753,041.18</b>	<b>98.87</b>
4,443	PSP SWISS PROPERTY AG - REG	CHF	465,551.34	0.22	<b>Efectivo en bancos</b>				
19,173	SWISS PRIME SITE AG - REG	CHF	1,469,085.98	0.70				<b>2,967,390.73</b>	<b>1.42</b>
			<b>2,012,317.87</b>	<b>0.96</b>	<b>Otros activos y pasivos</b>				
<b>Supranacional - Multinacional</b>					<b>Total activos netos</b>				
32,000	UNIBAIL-RODAMCO-WESTFIELD	EUR	1,580,320.00	0.77				<b>209,121,295.33</b>	<b>100.00</b>
			<b>1,580,320.00</b>	<b>0.77</b>					
<b>Francia</b>									
13,600	GEcina SA	EUR	1,299,480.00	0.62					
			<b>1,299,480.00</b>	<b>0.62</b>					
<b>Bélgica</b>									
46,300	WAREHOUSES DE PAUW CVA	EUR	1,264,916.00	0.60					
			<b>1,264,916.00</b>	<b>0.60</b>					
<b>Países Bajos</b>									
189,000	NEPI ROCKCASTLE NV	ZAR	1,012,930.38	0.48					
			<b>1,012,930.38</b>	<b>0.48</b>					
<b>México</b>									
505,800	FIBRA UNO ADMINISTRACION SA DE CV	MXN	650,526.18	0.31					
			<b>650,526.18</b>	<b>0.31</b>					
<b>España</b>									
66,500	INMOBILIARIA COLONIAL SOCIMI SA	EUR	387,362.50	0.19					
10,800	MERLIN PROPERTIES SOCIMI SA	EUR	87,048.00	0.04					
			<b>474,410.50</b>	<b>0.23</b>					
<b>Islas Caimán</b>									
43,000	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	227,388.43	0.11					
			<b>227,388.43</b>	<b>0.11</b>					
<b>Guernese</b>									
2,600	SHURGARD SELF STORAGE LTD	EUR	114,660.00	0.05					
114,200	SIRIUS REAL ESTATE LTD	GBP	99,684.64	0.06					
			<b>214,344.64</b>	<b>0.11</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Smart Connectivity Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	593,128,834.21	Distribution N (EUR)	31/03/2023	EUR	50.73
	30/09/2022	EUR	579,814,120.00		30/09/2022	EUR	48.29
	30/09/2021	EUR	802,597,724.56		30/09/2021	EUR	63.09
<b>Valor liquidativo por acción**</b>				Distribution P (USD)	31/03/2023	USD	9,485.35
					30/09/2022	USD	8,154.16
					30/09/2021	USD	12,725.16
Capitalisation I (EUR)	31/03/2023	EUR	5,500.88	Distribution P Hedged (ii) (EUR)	31/03/2023	EUR	386.64
	30/09/2022	EUR	5,186.17		30/09/2022	EUR	349.98
	30/09/2021	EUR	6,774.03		30/09/2021	EUR	514.91
Capitalisation I (USD)	31/03/2023	USD	2,378.15	Distribution R (USD)	31/03/2023	USD	311.48
	30/09/2022	USD	2,021.31		30/09/2022	USD	266.99
	30/09/2021	USD	3,123.34		30/09/2021	USD	413.54
Capitalization I Hedged (ii) (EUR)	31/03/2023	EUR	5,221.93	Distribution R Hedged (ii) (EUR)	31/03/2023	EUR	294.08
	30/09/2022	EUR	-		30/09/2022	EUR	265.50
	30/09/2021	EUR	-		30/09/2021	EUR	387.12
Capitalisation P (EUR)	31/03/2023	EUR	1,518.39	<b>Número de acciones</b>			
	30/09/2022	EUR	1,436.26		Capitalisation I (EUR)	31/03/2023	1,015
	30/09/2021	EUR	1,894.64		30/09/2022	2,242	
Capitalisation P (USD)	31/03/2023	USD	1,996.89	30/09/2021	516		
	30/09/2022	USD	1,706.09	Capitalisation I (USD)	31/03/2023	16,150	
	30/09/2021	USD	2,662.48	30/09/2022	17,542		
Capitalisation P Hedged (ii) (EUR)	31/03/2023	EUR	99.10	30/09/2021	20,244		
	30/09/2022	EUR	89.11	Capitalization I Hedged (ii) (EUR)	31/03/2023	1,407	
	30/09/2021	EUR	130.99	30/09/2022	-		
Capitalisation R (EUR)	31/03/2023	EUR	-	30/09/2021	-		
	30/09/2022	EUR	-	Capitalisation P (EUR)	31/03/2023	1,860	
	30/09/2021	EUR	451.72	30/09/2022	1,651		
Capitalisation R (USD)	31/03/2023	USD	318.02	30/09/2021	1,625		
	30/09/2022	USD	270.09	Capitalisation P (USD)	31/03/2023	20,066	
	30/09/2021	USD	418.33	30/09/2022	20,485		
Capitalisation R Hedged (ii) (EUR)	31/03/2023	EUR	299.77	30/09/2021	22,496		
	30/09/2022	EUR	268.31	Capitalisation P Hedged (ii) (EUR)	31/03/2023	192,233	
	30/09/2021	EUR	391.08	30/09/2022	197,883		
Capitalisation X (EUR)	31/03/2023	EUR	5,654.71	30/09/2021	217,786		
	30/09/2022	EUR	5,368.97	Capitalisation R (EUR)	31/03/2023	-	
	30/09/2021	EUR	7,116.84	30/09/2022	-		
Capitalisation X (HUF)	31/03/2023	HUF	225,713.98	30/09/2021	77		
	30/09/2022	HUF	238,400.82	Capitalisation R (USD)	31/03/2023	1,782	
	30/09/2021	HUF	268,353.95	30/09/2022	1,984		
Capitalisation X (USD)	31/03/2023	USD	1,787.74	30/09/2021	2,604		
	30/09/2022	USD	1,530.92	Capitalisation R Hedged (ii) (EUR)	31/03/2023	1,279	
	30/09/2021	USD	2,400.66	30/09/2022	1,456		
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	7,234.49	30/09/2021	1,666		
	30/09/2022	CZK	6,713.14				
	30/09/2021	CZK	8,533.33				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global Smart Connectivity Equity

(Denominado en EUR)

**Estadísticas (continuación)**

			<b>Gastos corrientes en %*</b>		
<b>Número de acciones</b>					
Capitalisation X (EUR)	31/03/2023	2,018	Capitalisation I (EUR)	31/03/2023	0.81%
	30/09/2022	2,108	Capitalisation I (USD)	31/03/2023	0.81%
	30/09/2021	2,304	Capitalization I Hedged (ii) (EUR)	31/03/2023	0.83%
Capitalisation X (HUF)	31/03/2023	3,858	Capitalisation P (EUR)	31/03/2023	1.80%
	30/09/2022	4,065	Capitalisation P (USD)	31/03/2023	1.80%
	30/09/2021	4,327	Capitalisation P Hedged (ii) (EUR)	31/03/2023	1.82%
Capitalisation X (USD)	31/03/2023	8,864	Capitalisation R (USD)	31/03/2023	1.05%
	30/09/2022	9,436	Capitalisation R Hedged (ii) (EUR)	31/03/2023	1.06%
	30/09/2021	7,844	Capitalisation X (EUR)	31/03/2023	2.30%
Capitalisation X Hedged (i) (CZK)	31/03/2023	13,674	Capitalisation X (HUF)	31/03/2023	2.30%
	30/09/2022	14,375	Capitalisation X (USD)	31/03/2023	2.30%
	30/09/2021	11,740	Capitalisation X Hedged (i) (CZK)	31/03/2023	2.32%
Distribution N (EUR)	31/03/2023	8,761,952	Distribution N (EUR)	31/03/2023	0.83%
	30/09/2022	9,013,451	Distribution P (USD)	31/03/2023	1.80%
	30/09/2021	9,632,077	Distribution P Hedged (ii) (EUR)	31/03/2023	1.82%
Distribution P (USD)	31/03/2023	458	Distribution R (USD)	31/03/2023	1.05%
	30/09/2022	473	Distribution R Hedged (ii) (EUR)	31/03/2023	1.07%
	30/09/2021	532			
Distribution P Hedged (ii) (EUR)	31/03/2023	9,783	<b>Índice de rotación de la</b>	31/03/2023	43.49%
	30/09/2022	10,045	<b>cartera en %*</b>		
	30/09/2021	10,920			
Distribution R (USD)	31/03/2023	1,108			
	30/09/2022	1,108			
	30/09/2021	1,565			
Distribution R Hedged (ii) (EUR)	31/03/2023	178			
	30/09/2022	178			
	30/09/2021	242			
<b>Dividendo</b>					
Distribution N (EUR)	14/12/2022	EUR	0.48		
Distribution P (USD)	14/12/2022	USD	81.54		
Distribution P Hedged (ii) (EUR)	14/12/2022	EUR	3.50		
Distribution R (USD)	14/12/2022	USD	2.67		
Distribution R Hedged (ii) (EUR)	14/12/2022	EUR	2.66		

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Smart Connectivity Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>582,205,381.32</b>
Acciones		582,205,381.32
<b>Total instrumentos financieros derivados</b>	2	<b>213,594.25</b>
Contratos a plazo sobre divisas		213,594.25
<b>Efectivo en bancos</b>		<b>11,434,988.10</b>
<b>Otros activos</b>	4, 12	<b>2,038,063.81</b>
<b>Total activos</b>		<b>595,892,027.48</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,763,193.27)</b>
<b>Total pasivo</b>		<b>(2,763,193.27)</b>
<b>Activos netos al final del período</b>		<b>593,128,834.21</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Smart Connectivity Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>											
<b>Acciones</b>					<b>Dinamarca</b>						
<b>Estados Unidos</b>					500,000 NETCOMPANY GROUP AS DKK 16,726,406.28 2.82						
28,000	ADOBE INC	USD	9,931,759.40	1.67	<b>16,726,406.28 2.82</b>						
120,000	AMERICAN WATER WORKS CO INC	USD	16,180,035.90	2.73	<b>Suecia</b>						
88,500	ANSYS INC	USD	27,109,208.89	4.57	175,000 MIPS AB REG SEK 8,133,322.91 1.37						
180,000	BLOCK INC	USD	11,373,740.16	1.92	<b>8,133,322.91 1.37</b>						
135,000	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	18,212,481.02	3.07	<b>Kenia</b>						
165,000	DEXCOM INC	USD	17,644,346.27	2.97	20,000,000 SAFARICOM PLC KES 2,514,681.01 0.42						
275,000	EDWARDS LIFESCIENCES CORP	USD	20,940,448.25	3.53	<b>2,514,681.01 0.42</b>						
135,000	ETSY INC	USD	13,833,632.47	2.33	<b>582,205,381.32 98.16</b>						
300,000	HOLOGIC INC	USD	22,283,584.15	3.76	<b>Total cartera de títulos 582,205,381.32 98.16</b>						
75,000	INTUIT INC	USD	30,776,611.90	5.19	Instrumentos financieros derivados a 31/03/2023						
90,000	INTUITIVE SURGICAL INC	USD	21,162,777.85	3.57	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR		
45,000	MASTERCARD INC - A	USD	15,052,188.32	2.54	Contratos a plazo sobre divisas						
50,000	MICROSOFT CORP	USD	13,267,982.88	2.24	15,789,689.27	EUR	16,900,427.96	USD	19/04/2023	15,789,689.27	247,007.79
130,000	PALO ALTO NETWORKS INC	USD	23,900,041.42	4.03	1,102,425.31	EUR	9,251,113.62	HKD	19/04/2023	1,102,425.31	17,700.99
708,000	SHOALS TECHNOLOGIES GROUP INC - A	USD	14,851,415.16	2.50	1,643,555.07	EUR	2,396,160.81	CAD	19/04/2023	1,643,555.07	14,906.37
65,000	TYLER TECHNOLOGIES INC	USD	21,217,359.29	3.58	425,827.91	EUR	4,737,508.32	SEK	19/04/2023	425,827.91	5,305.57
90,000	ZSCALER INC	USD	9,678,033.96	1.63	150,572.81	GBP	170,022.49	EUR	19/04/2023	170,022.49	1,249.38
<b>307,415,647.29 51.83</b>					908,830.97	EUR	6,762,496.99	DKK	19/04/2023	908,830.97	899.41
<b>Gran Bretaña</b>					1,353,283.05	EUR	195,256,448.00	JPY	19/04/2023	1,353,283.05	867.88
1,856,322	GB GROUP PLC	GBP	6,337,841.17	1.07	209,993.62	CAD	142,508.17	EUR	19/04/2023	142,508.17	222.58
1,150,000	HALMA PLC	GBP	29,172,570.20	4.92	2,733.39	EUR	30,247.36	NOK	19/04/2023	2,733.39	75.46
9,300,000	HELIOS TOWERS PLC	GBP	11,049,693.51	1.87	1,130.07	EUR	4,359.15	ILS	19/04/2023	1,130.07	16.29
950,000	RELX PLC	GBP	28,304,796.20	4.77	67,512.22	CZK	2,863.60	EUR	03/04/2023	2,863.60	12.08
<b>74,864,901.08 12.63</b>					138,448.37	CZK	5,885.16	EUR	04/04/2023	5,885.16	12.03
<b>Países Bajos</b>					40.45	EUR	56,186.00	KRW	20/04/2023	40.45	0.78
190,000	ALFEN NV	EUR	13,892,800.00	2.34	32.52	EUR	2,876.62	INR	20/04/2023	32.52	0.36
50,000	ASML HOLDING NV	EUR	31,260,000.00	5.27	40.95	EUR	58.69	SGD	19/04/2023	40.95	0.33
<b>45,152,800.00 7.61</b>					30.35	EUR	11,573.07	HUF	19/04/2023	30.35	0.10
<b>Francia</b>					378,812.53	DKK	50,937.52	EUR	19/04/2023	50,937.52	(78.22)
170,000	LEGRAND SA	EUR	14,293,600.00	2.41	271,126.07	SEK	24,232.76	EUR	19/04/2023	24,232.76	(166.40)
120,000	SCHNEIDER ELECTRIC SE	EUR	18,441,600.00	3.11	101,538.69	CHF	102,564.25	EUR	19/04/2023	102,564.25	(181.31)
<b>32,735,200.00 5.52</b>					12,197,078.00	JPY	85,210.18	EUR	19/04/2023	85,210.18	(728.90)
<b>Canadá</b>					72,247.45	EUR	1,720,066.60	CZK	19/04/2023	72,247.45	(898.16)
400,000	DESCARTES SYSTEMS GROUP INC	CAD	29,674,625.20	5.00	990,423.45	HKD	118,610.56	EUR	19/04/2023	118,610.56	(2,480.07)
<b>29,674,625.20 5.00</b>					100,466,234.19	CZK	4,275,651.49	EUR	19/04/2023	4,275,651.49	(3,337.77)
<b>Japón</b>					1,133,742.80	EUR	1,132,119.28	CHF	19/04/2023	1,133,742.80	(7,789.57)
400,000	RECRUIT HOLDINGS CO LTD	JPY	10,097,123.71	1.70	670,695.76	USD	627,600.51	EUR	19/04/2023	627,600.51	(10,787.11)
675,000	SMS CO LTD	JPY	14,914,869.47	2.52	<b>19,381,894.13 3.27</b>						
<b>25,011,993.18 4.22</b>											
<b>Suiza</b>											
80,000	SIKA AG - REG	CHF	20,593,910.24	3.47							
<b>20,593,910.24 3.47</b>											
<b>Hong Kong</b>											
2,000,000	AIA GROUP LTD	HKD	19,381,894.13	3.27							

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Global Smart Connectivity Equity

(Denominado en EUR)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
3,867,055.01 EUR	3,442,108.20 GBP	19/04/2023	3,867,055.01	(48,235.64)
			<b>31,906,751.26</b>	<b>213,594.25</b>

**Total instrumentos financieros derivados** **213,594.25**

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>582,205,381.32</b>	<b>98.16</b>
<b>Total instrumentos financieros derivados</b>	<b>213,594.25</b>	<b>0.04</b>
<b>Efectivo en bancos</b>	<b>11,434,988.10</b>	<b>1.93</b>
<b>Otros activos y pasivos</b>	<b>(725,129.46)</b>	<b>(0.13)</b>
<b>Total activos netos</b>	<b>593,128,834.21</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Global Sustainable Equity

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	1,466,843,363.21	Capitalisation X (USD)	31/03/2023	USD	351.64
	30/09/2022	EUR	1,628,365,201.61		30/09/2022	USD	291.90
	30/09/2021	EUR	2,359,878,861.35		30/09/2021	USD	400.53
<b>Valor liquidativo por acción**</b>				Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	27,208.22
					30/09/2022	CZK	24,492.95
					30/09/2021	CZK	27,256.86
Capitalisation I (EUR)	31/03/2023	EUR	647.14	Capitalization Z (EUR)	31/03/2023	EUR	18,807.35
	30/09/2022	EUR	591.34		30/09/2022	EUR	-
	30/09/2021	EUR	675.73		30/09/2021	EUR	19,575.40
Capitalisation I (USD)	31/03/2023	USD	7,707.85	Capitalisation Zz (EUR)	31/03/2023	EUR	11,305.77
	30/09/2022	USD	6,350.95		30/09/2022	EUR	10,289.94
	30/09/2021	USD	8,585.45		30/09/2021	EUR	11,664.54
Capitalisation I Hedged (ii) (EUR)	31/03/2023	EUR	7,910.39	Distribution P (EUR)	31/03/2023	EUR	1,914.35
	30/09/2022	EUR	6,783.16		30/09/2022	EUR	1,757.96
	30/09/2021	EUR	8,866.95		30/09/2021	EUR	2,028.79
Capitalisation M (EUR)	31/03/2023	EUR	567.65	Distribution R (EUR)	31/03/2023	EUR	38.16
	30/09/2022	EUR	519.95		30/09/2022	EUR	34.91
	30/09/2021	EUR	597.01		30/09/2021	EUR	39.99
Capitalization M (USD)	31/03/2023	USD	5,220.07	Distribution T (EUR)	31/03/2023	EUR	38.60
	30/09/2022	USD	-		30/09/2022	EUR	35.34
	30/09/2021	USD	-		30/09/2021	EUR	40.33
Capitalisation N (EUR)	31/03/2023	EUR	68.59	<b>Número de acciones</b>			
	30/09/2022	EUR	62.65		Capitalisation I (EUR)	31/03/2023	894,925
	30/09/2021	EUR	71.53		30/09/2022	943,832	
Capitalisation O (EUR)	31/03/2023	EUR	68.60	30/09/2021	1,038,727		
	30/09/2022	EUR	62.66	Capitalisation I (USD)	31/03/2023	3,756	
	30/09/2021	EUR	71.53	30/09/2022	4,196		
Capitalisation P (EUR)	31/03/2023	EUR	552.60	30/09/2021	2,644		
	30/09/2022	EUR	507.45	Capitalisation I Hedged (ii) (EUR)	31/03/2023	3,450	
	30/09/2021	EUR	585.63	30/09/2022	3,962		
Capitalisation P (USD)	31/03/2023	USD	98.51	30/09/2021	4,633		
	30/09/2022	USD	81.57	Capitalisation M (EUR)	31/03/2023	84,220	
	30/09/2021	USD	111.37	30/09/2022	89,405		
Capitalisation R (EUR)	31/03/2023	EUR	445.79	30/09/2021	101,584		
	30/09/2022	EUR	407.85	Capitalization M (USD)	31/03/2023	0.40	
	30/09/2021	EUR	467.16	30/09/2022	-		
Capitalisation R (USD)	31/03/2023	USD	380.33	30/09/2021	-		
	30/09/2022	USD	313.76	Capitalisation N (EUR)	31/03/2023	2,468,101	
	30/09/2021	USD	425.20	30/09/2022	7,606,071		
Capitalisation V (EUR)	31/03/2023	EUR	473.23	30/09/2021	10,800,224		
	30/09/2022	EUR	434.37	Capitalisation O (EUR)	31/03/2023	32,406	
	30/09/2021	EUR	500.85	30/09/2022	32,651		
Capitalisation X (EUR)	31/03/2023	EUR	495.35	30/09/2021	248,141		
	30/09/2022	EUR	456.02				
	30/09/2021	EUR	528.93				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global Sustainable Equity

(Denominado en EUR)

## Estadísticas (continuación)

			Dividendo				
			Distribution T (EUR)	14/12/2022	EUR	0.09	
Número de acciones	Capitalisation P (EUR)	31/03/2023	497,550	<b>Gastos corrientes en %*</b>	Capitalisation I (EUR)	31/03/2023	0.81%
		30/09/2022	497,921		Capitalisation I (USD)	31/03/2023	0.81%
		30/09/2021	567,277		Capitalisation I Hedged (ii) (EUR)	31/03/2023	0.83%
Capitalisation P (USD)		31/03/2023	30,902	Capitalisation M (EUR)	31/03/2023	1.29%	
		30/09/2022	36,177	Capitalization M (USD)	31/03/2023	1.70%	
		30/09/2021	14,507	Capitalisation N (EUR)	31/03/2023	0.72%	
Capitalisation R (EUR)		31/03/2023	71,569	Capitalisation O (EUR)	31/03/2023	0.71%	
		30/09/2022	73,271	Capitalisation P (EUR)	31/03/2023	1.80%	
		30/09/2021	83,703	Capitalisation P (USD)	31/03/2023	1.80%	
Capitalisation R (USD)		31/03/2023	41,310	Capitalisation R (EUR)	31/03/2023	1.05%	
		30/09/2022	43,178	Capitalisation R (USD)	31/03/2023	1.05%	
		30/09/2021	11,067	Capitalisation V (EUR)	31/03/2023	1.71%	
Capitalisation V (EUR)		31/03/2023	1,796	Capitalisation X (EUR)	31/03/2023	2.30%	
		30/09/2022	1,860	Capitalisation X (USD)	31/03/2023	2.30%	
		30/09/2021	2,940	Capitalisation X Hedged (i) (CZK)	31/03/2023	2.32%	
Capitalisation X (EUR)		31/03/2023	86,354	Capitalization Z (EUR)	31/03/2023	0.21%	
		30/09/2022	87,146	Capitalisation Zz (EUR)	31/03/2023	0.01%	
		30/09/2021	74,890	Distribution P (EUR)	31/03/2023	1.80%	
Capitalisation X (USD)		31/03/2023	75,721	Distribution R (EUR)	31/03/2023	1.05%	
		30/09/2022	88,505	Distribution T (EUR)	31/03/2023	0.70%	
		30/09/2021	63,328	<b>Índice de rotación de la cartera en %*</b>			
Capitalisation X Hedged (i) (CZK)		31/03/2023	32,606			31/03/2023	(11.12%)
		30/09/2022	34,668				
		30/09/2021	29,961				
Capitalization Z (EUR)		31/03/2023	4,753				
		30/09/2022	-				
		30/09/2021	8,190				
Capitalisation Zz (EUR)		31/03/2023	612				
		30/09/2022	626				
		30/09/2021	733				
Distribution P (EUR)		31/03/2023	25,934				
		30/09/2022	27,355				
		30/09/2021	30,927				
Distribution R (EUR)		31/03/2023	966,038				
		30/09/2022	965,330				
		30/09/2021	964,026				
Distribution T (EUR)		31/03/2023	41,209				
		30/09/2022	56,781				
		30/09/2021	105,230				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Sustainable Equity

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>1,430,297,464.92</b>
Acciones		1,430,297,464.92
<b>Total instrumentos financieros derivados</b>	2	<b>257,177.30</b>
Contratos a plazo sobre divisas		257,177.30
<b>Efectivo en bancos</b>		<b>30,188,927.33</b>
<b>Otros activos</b>	4, 12	<b>11,083,800.73</b>
<b>Total activos</b>		<b>1,471,827,370.28</b>
<b>Pasivos corrientes</b>	4, 12	<b>(4,984,007.07)</b>
<b>Total pasivo</b>		<b>(4,984,007.07)</b>
<b>Activos netos al final del período</b>		<b>1,466,843,363.21</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Sustainable Equity

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>Japón</b>						
					95,300	DAIKIN INDUSTRIES LTD	JPY	15,590,522.66	1.06		
					32,900	KEYENCE CORP	JPY	14,664,377.81	1.00		
					563,000	RECRUIT HOLDINGS CO LTD	JPY	14,211,701.63	0.97		
								<b>44,466,602.10</b>	<b>3.03</b>		
<b>Acciones</b>					<b>Dinamarca</b>						
<b>Estados Unidos</b>					272,819	NOVO NORDISK AS - B	DKK	39,765,738.22	2.71		
								<b>39,765,738.22</b>	<b>2.71</b>		
78,394	ADOBE INC	USD	27,806,798.09	1.90	<b>Alemania</b>						
47,389	ALIGN TECHNOLOGY INC	USD	14,574,587.38	0.99	167,691	ALLIANZ SE - REG	EUR	35,684,644.80	2.43		
532,105	ALPHABET INC - A	USD	50,803,305.86	3.46				<b>35,684,644.80</b>	<b>2.43</b>		
114,805	ALPHABET INC - C	USD	10,989,663.58	0.75	<b>Hong Kong</b>						
488,970	APPLE INC	USD	74,215,245.06	5.06	3,267,400	AIA GROUP LTD	HKD	31,664,200.43	2.16		
557,955	BROWN & BROWN INC	USD	29,488,495.65	2.00				<b>31,664,200.43</b>	<b>2.16</b>		
86,647	ELEVANCE HEALTH INC	USD	36,670,953.17	2.50	<b>Suecia</b>						
71,635	ENPHASE ENERGY INC	USD	13,864,796.17	0.95	2,360,194	ATLAS COPCO AB - A	SEK	27,557,249.49	1.88		
152,042	ESTEE LAUDER COS INC/THE - A	USD	34,490,562.22	2.35				<b>27,557,249.49</b>	<b>1.88</b>		
160,541	ETSY INC	USD	16,450,853.27	1.12	<b>Islas Faroe</b>						
271,318	EVERSOURCE ENERGY	USD	19,543,786.35	1.33	419,864	BAKKAFROST P/F	NOK	25,036,492.17	1.71		
73,821	INTUIT INC	USD	30,292,803.56	2.07				<b>25,036,492.17</b>	<b>1.71</b>		
65,299	INTUITIVE SURGICAL INC	USD	15,354,535.90	1.05	<b>Jersey</b>						
369,240	MICROSOFT CORP	USD	97,981,399.97	6.68	226,954	APTIV PLC	USD	23,435,932.86	1.60		
378,607	NASDAQ INC	USD	19,051,447.09	1.30				<b>23,435,932.86</b>	<b>1.60</b>		
270,973	NIKE INC - B	USD	30,587,812.34	2.09	<b>Finlandia</b>						
107,157	NORDSON CORP	USD	21,921,593.10	1.49	434,017	NESTE OYJ	EUR	19,717,392.31	1.34		
227,826	NORTHERN TRUST CORP	USD	18,480,652.93	1.26				<b>19,717,392.31</b>	<b>1.34</b>		
154,661	NVIDIA CORP	USD	39,541,797.57	2.70	<b>Francia</b>						
125,143	PALO ALTO NETWORKS INC	USD	23,007,099.10	1.57	121,679	SCHNEIDER ELECTRIC SE	EUR	18,699,628.72	1.27		
1,276,838	REGIONS FINANCIAL CORP	USD	21,812,428.81	1.48				<b>18,699,628.72</b>	<b>1.27</b>		
68,254	SOLAREEDGE TECHNOLOGIES INC	USD	19,095,037.32	1.30	<b>Noruega</b>						
111,444	S&P GLOBAL INC	USD	35,365,224.24	2.41	694,750	TOMRA SYSTEMS ASA	NOK	10,746,232.01	0.73		
70,576	THERMO FISHER SCIENTIFIC INC	USD	37,441,105.55	2.55				<b>10,746,232.01</b>	<b>0.73</b>		
65,681	ULTA BEAUTY INC	USD	32,988,311.72	2.25				<b>1,430,297,464.92</b>	<b>97.51</b>		
107,576	UNITEDHEALTH GROUP INC	USD	46,794,000.50	3.19	<b>Total cartera de títulos</b>						
55,135	VEEVA SYSTEMS INC - A	USD	9,326,947.08	0.64							
185,685	VISA INC - A	USD	38,533,333.43	2.63	<b>Instrumentos financieros derivados a 31/03/2023</b>						
142,405	ZOETIS INC	USD	21,815,903.35	1.49	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en EUR			
			<b>888,290,480.36</b>	<b>60.56</b>							
<b>Gran Bretaña</b>											
814,997	COMPASS GROUP PLC	GBP	18,856,460.40	1.29	<b>Contratos a plazo sobre divisas</b>						
1,064,824	RELX PLC	EUR	31,721,106.96	2.16	19,054,455.22	EUR	20,394,840.87	USD	19/04/2023	19,054,455.22	298,094.96
1,371,705	3I GROUP PLC	GBP	26,304,340.14	1.80	753,174.40	EUR	8,348,650.38	NOK	19/04/2023	753,174.40	19,552.23
			<b>76,881,907.50</b>	<b>5.25</b>	716,221.89	EUR	6,006,625.09	HKD	19/04/2023	716,221.89	11,924.81
<b>Suiza</b>											
472,125	NESTLE SA - REG	CHF	53,019,296.45	3.62							
26,687	PARTNERS GROUP HOLDING AG	CHF	23,037,594.91	1.57							
			<b>76,056,891.36</b>	<b>5.19</b>							
<b>Países Bajos</b>											
16,589	ADYEN NV	EUR	24,206,668.80	1.65							
57,119	ASML HOLDING NV	EUR	35,710,798.80	2.43							
			<b>59,917,467.60</b>	<b>4.08</b>							
<b>Irlanda</b>											
112,207	ICON PLC - ADR	USD	22,059,269.30	1.50							
92,669	LINDE PLC	USD	30,317,335.69	2.07							
			<b>52,376,604.99</b>	<b>3.57</b>							

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Sustainable Equity

(Denominado en EUR)

**Instrumentos financieros derivados a 31/03/2023  
(continuación)**

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
599,612.68 EUR	6,670,471.43 SEK	19/04/2023	599,612.68	7,511.93
896,367.15 EUR	129,294,651.00 JPY	19/04/2023	896,367.15	826.70
813,210.05 EUR	6,051,022.13 DKK	19/04/2023	813,210.05	800.93
59,530.07 GBP	67,488.14 EUR	19/04/2023	67,488.14	225.46
130.41 EUR	206.23 AUD	19/04/2023	130.41	3.32
6,753.99 EUR	158,887.71 CZK	04/04/2023	6,753.99	(13.82)
4,837.65 EUR	114,052.53 CZK	03/04/2023	4,837.65	(20.41)
725,266.63 DKK	97,437.98 EUR	19/04/2023	97,437.98	(63.82)
1,015,026.26 NOK	89,718.88 EUR	19/04/2023	89,718.88	(525.33)
1,115,787.37 SEK	99,634.96 EUR	19/04/2023	99,634.96	(592.70)
12,495,731.00 JPY	88,049.73 EUR	19/04/2023	88,049.73	(1,499.88)
182,385.35 EUR	4,325,936.46 CZK	19/04/2023	182,385.35	(1,574.54)
92,107.87 CHF	94,807.51 EUR	19/04/2023	94,807.51	(1,933.80)
1,077,125.37 HKD	128,344.18 EUR	19/04/2023	128,344.18	(2,047.59)
1,513,709.61 EUR	1,511,541.98 CHF	19/04/2023	1,513,709.61	(10,400.18)
882,467.61 EUR	785,494.13 GBP	19/04/2023	882,467.61	(11,007.45)
1,030,235.84 USD	970,726.43 EUR	19/04/2023	970,726.43	(23,257.67)
881,341,761.84 CZK	37,507,771.23 EUR	19/04/2023	37,507,771.23	(28,825.85)
			<b>64,567,305.05</b>	<b>257,177.30</b>
<b>Total instrumentos financieros derivados</b>				<b>257,177.30</b>

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>1,430,297,464.92</b>	<b>97.51</b>
<b>Total instrumentos financieros derivados</b>	<b>257,177.30</b>	<b>0.02</b>
<b>Efectivo en bancos</b>	<b>30,188,927.33</b>	<b>2.06</b>
<b>Otros activos y pasivos</b>	<b>6,099,793.66</b>	<b>0.41</b>
<b>Total activos netos</b>	<b>1,466,843,363.21</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	94,733,452.09	Distribution X (M) Hedged (i) (USD)	31/03/2023	USD	185.27
	30/09/2022	EUR	184,388,774.36		30/09/2022	USD	181.50
	30/09/2021	EUR	433,023,516.85		30/09/2021	USD	242.32
<b>Valor liquidativo por acción**</b>				Distribution X (M) Hedged (i) (ZAR)	31/03/2023	ZAR	3,421.20
					30/09/2022	ZAR	3,464.51
					30/09/2021	ZAR	4,791.15
Capitalisation I (EUR)	31/03/2023	EUR	4,758.52	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	AUD	285.57
	30/09/2022	EUR	4,483.21		30/09/2022	AUD	284.14
	30/09/2021	EUR	5,540.42		30/09/2021	AUD	386.75
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	23,546.66	Distribution Y (M) Hedged (i) (USD)	31/03/2023	USD	182.46
	30/09/2022	PLN	21,423.78		30/09/2022	USD	179.74
	30/09/2021	PLN	25,332.09		30/09/2021	USD	242.52
Capitalisation I Hedged (i) (USD)	31/03/2023	USD	5,097.12	Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	ZAR	3,331.73
	30/09/2022	USD	4,731.89		30/09/2022	ZAR	3,404.34
	30/09/2021	USD	5,743.39		30/09/2021	ZAR	4,763.86
Capitalisation N (EUR)	31/03/2023	EUR	24.75	<b>Número de acciones</b>			
	30/09/2022	EUR	23.23				
	30/09/2021	EUR	28.74				
Capitalisation P (EUR)	31/03/2023	EUR	245.43	Capitalisation I (EUR)	31/03/2023		1,782
	30/09/2022	EUR	231.73		30/09/2022		1,938
	30/09/2021	EUR	287.71		30/09/2021		36,219
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	4,803.50	Capitalisation I Hedged (i) (PLN)	31/03/2023		7,211
	30/09/2022	CZK	4,436.51		30/09/2022		7,365
	30/09/2021	CZK	5,278.52		30/09/2021		6,400
Capitalisation X Hedged (i) (USD)	31/03/2023	USD	227.21	Capitalisation I Hedged (i) (USD)	31/03/2023		0.78
	30/09/2022	USD	211.58		30/09/2022		0.78
	30/09/2021	USD	259.10		30/09/2021		0.78
Capitalisation Y Hedged (i) (USD)	31/03/2023	USD	225.66	Capitalisation N (EUR)	31/03/2023		6
	30/09/2022	USD	211.22		30/09/2022		6
	30/09/2021	USD	261.25		30/09/2021		1,399
Capitalisation Z (EUR)	31/03/2023	EUR	5,448.94	Capitalisation P (EUR)	31/03/2023		11,725
	30/09/2022	EUR	5,118.22		30/09/2022		11,714
	30/09/2021	EUR	6,289.19		30/09/2021		12,497
Capitalisation Zz (EUR)	31/03/2023	EUR	4,991.81	Capitalisation X Hedged (i) (CZK)	31/03/2023		27,006
	30/09/2022	EUR	4,685.43		30/09/2022		28,992
	30/09/2021	EUR	5,748.68		30/09/2021		37,234
Distribution N (EUR)	31/03/2023	EUR	17.61	Capitalisation X Hedged (i) (USD)	31/03/2023		6,235
	30/09/2022	EUR	17.22		30/09/2022		6,482
	30/09/2021	EUR	22.04		30/09/2021		2,974
Distribution P (EUR)	31/03/2023	EUR	184.18	Capitalisation Y Hedged (i) (USD)	31/03/2023		10,867
	30/09/2022	EUR	176.40		30/09/2022		12,221
	30/09/2021	EUR	221.22		30/09/2021		18,905
Distribution X (M) Hedged (i) (AUD)	31/03/2023	AUD	290.57	Capitalisation Z (EUR)	31/03/2023		1,318
	30/09/2022	AUD	287.43		30/09/2022		16,337
	30/09/2021	AUD	386.73		30/09/2021		9,603

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

## Estadísticas (continuación)

### Número de acciones

Capitalisation Zz (EUR)	31/03/2023	1,552	Distribution X (M) Hedged (i) (USD)	02/03/2023	USD	1.56		
	30/09/2022	4,951	Distribution X (M) Hedged (i) (USD)	02/02/2023	USD	1.56		
	30/09/2021	15,489	Distribution X (M) Hedged (i) (USD)	03/01/2023	USD	1.56		
Distribution N (EUR)	31/03/2023	14,575	Distribution X (M) Hedged (i) (USD)	02/12/2022	USD	1.56		
	30/09/2022	13,383	Distribution X (M) Hedged (i) (USD)	02/11/2022	USD	1.56		
	30/09/2021	16,987	Distribution X (M) Hedged (i) (USD)	04/10/2022	USD	1.56		
Distribution P (EUR)	31/03/2023	44	Distribution X (M) Hedged (i) (ZAR)	02/03/2023	ZAR	56.42		
	30/09/2022	44	Distribution X (M) Hedged (i) (ZAR)	04/10/2022	ZAR	56.42		
	30/09/2021	44	Distribution X (M) Hedged (i) (ZAR)	03/01/2023	ZAR	56.42		
Distribution X (M) Hedged (i) (AUD)	31/03/2023	990	Distribution X (M) Hedged (i) (ZAR)	02/12/2022	ZAR	56.42		
	30/09/2022	893	Distribution X (M) Hedged (i) (ZAR)	02/11/2022	ZAR	56.42		
	30/09/2021	1,251	Distribution X (M) Hedged (i) (ZAR)	04/10/2022	ZAR	56.42		
Distribution X (M) Hedged (i) (USD)	31/03/2023	17,552	Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	2.50		
	30/09/2022	19,436	Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	2.50		
	30/09/2021	18,542	Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	2.50		
Distribution X (M) Hedged (i) (ZAR)	31/03/2023	4,993	Distribution Y (M) Hedged (i) (AUD)	03/01/2023	AUD	2.50		
	30/09/2022	4,676	Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	2.50		
	30/09/2021	4,300	Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	2.50		
Distribution Y (M) Hedged (i) (AUD)	31/03/2023	7,923	Distribution Y (M) Hedged (i) (AUD)	04/10/2022	AUD	2.50		
	30/09/2022	8,211	Distribution Y (M) Hedged (i) (AUD)	02/03/2023	USD	1.56		
	30/09/2021	7,208	Distribution Y (M) Hedged (i) (USD)	02/02/2023	USD	1.56		
Distribution Y (M) Hedged (i) (USD)	31/03/2023	81,550	Distribution Y (M) Hedged (i) (USD)	03/01/2023	USD	1.56		
	30/09/2022	76,406	Distribution Y (M) Hedged (i) (USD)	02/12/2022	USD	1.56		
	30/09/2021	94,187	Distribution Y (M) Hedged (i) (USD)	02/11/2022	USD	1.56		
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	21,217	Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	AUD	2.50		
	30/09/2022	19,705	Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	AUD	2.50		
	30/09/2021	15,298	Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	USD	1.56		
<b>Dividendo</b>			Distribution Y (M) Hedged (i) (USD)	02/03/2023	USD	1.56		
	Distribution N (EUR)	14/12/2022	EUR	0.67	Distribution Y (M) Hedged (i) (USD)	02/02/2023	USD	1.56
					Distribution Y (M) Hedged (i) (USD)	03/01/2023	USD	1.56
	Distribution P (EUR)	14/12/2022	EUR	2.64	Distribution Y (M) Hedged (i) (USD)	02/12/2022	USD	1.56
					Distribution Y (M) Hedged (i) (USD)	02/11/2022	USD	1.56
	Distribution X (M) Hedged (i) (AUD)	02/03/2023	AUD	2.50	Distribution Y (M) Hedged (i) (USD)	04/10/2022	USD	1.56
					Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	ZAR	56.42
	Distribution X (M) Hedged (i) (AUD)	02/02/2023	AUD	2.50	Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	56.42
					Distribution Y (M) Hedged (i) (ZAR)	03/01/2023	ZAR	56.42
	Distribution X (M) Hedged (i) (AUD)	03/01/2023	AUD	2.50	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	56.42
					Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	56.42
	Distribution X (M) Hedged (i) (AUD)	02/12/2022	AUD	2.50	Distribution Y (M) Hedged (i) (ZAR)	03/01/2023	ZAR	56.42
					Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	56.42
	Distribution X (M) Hedged (i) (AUD)	02/11/2022	AUD	2.50	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	56.42
					Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	56.42
	Distribution X (M) Hedged (i) (AUD)	04/10/2022	AUD	2.50	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	56.42
Distribution Y (M) Hedged (i) (ZAR)					02/12/2022	ZAR	56.42	

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

### Estadísticas (continuación)

Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	ZAR	56.42
Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	ZAR	56.42
<b>Gastos corrientes en %*</b>			
Capitalisation I (EUR)	31/03/2023		0.76%
Capitalisation I Hedged (i) (PLN)	31/03/2023		0.78%
Capitalisation I Hedged (i) (USD)	31/03/2023		0.79%
Capitalisation N (EUR)	31/03/2023		0.75%
Capitalisation P (EUR)	31/03/2023		1.20%
Capitalisation X Hedged (i) (CZK)	31/03/2023		1.52%
Capitalisation X Hedged (i) (USD)	31/03/2023		1.52%
Capitalisation Y Hedged (i) (USD)	31/03/2023		2.52%
Capitalisation Z (EUR)	31/03/2023		0.16%
Capitalisation Zz (EUR)	31/03/2023		0.01%
Distribution N (EUR)	31/03/2023		0.75%
Distribution P (EUR)	31/03/2023		1.20%
Distribution X (M) Hedged (i) (AUD)	31/03/2023		1.53%
Distribution X (M) Hedged (i) (USD)	31/03/2023		1.52%
Distribution X (M) Hedged (i) (ZAR)	31/03/2023		1.52%
Distribution Y (M) Hedged (i) (AUD)	31/03/2023		2.52%
Distribution Y (M) Hedged (i) (USD)	31/03/2023		2.52%
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023		2.52%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023		(127.50%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>92,570,310.96</b>
Organismos de inversión colectiva		8,905,077.78
Obligaciones y otros instrumentos de deuda		83,665,233.18
<b>Total instrumentos financieros derivados</b>	2	<b>126,074.60</b>
Futuros		126,074.60
<b>Efectivo en bancos</b>		<b>641,992.41</b>
<b>Cuenta de depósito de garantía</b>		<b>201,392.89</b>
<b>Otros activos</b>	4, 12	<b>5,106,760.04</b>
<b>Total activos</b>		<b>98,646,530.90</b>
<b>Pasivos corrientes</b>	4, 12	<b>(3,809,342.82)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(103,735.99)</b>
Contratos a plazo sobre divisas		(103,735.99)
<b>Total pasivo</b>		<b>(3,913,078.81)</b>
<b>Activos netos al final del período</b>		<b>94,733,452.09</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					250,000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.900% 15/02/2045	USD	184,356.74	0.19
					500,000	QUALCOMM INC 4.500% 20/05/2052	USD	428,084.50	0.45
					375,000	QVC INC 4.850% 01/04/2024	USD	276,193.23	0.29
					400,000	RAIN CII CARBON LLC / CII CARBON CORP 7.250% 01/04/2025	USD	353,030.16	0.37
					200,000	RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC 4.625% 16/04/2029	USD	141,018.74	0.15
					900,000	SIZZLING PLATTER LLC / SIZZLING PLATTER FINANCE CORP 8.500% 28/11/2025	USD	752,091.01	0.79
					500,000	STAPLES INC 7.500% 15/04/2026	USD	403,165.52	0.43
					200,000	STILLWATER MINING CO 4.000% 16/11/2026	USD	164,645.29	0.17
					200,000	TENET HEALTHCARE CORP 4.250% 01/06/2029	USD	166,334.37	0.18
					200,000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	165,264.10	0.17
					500,000	T-MOBILE USA INC 4.750% 01/02/2028	USD	455,071.16	0.48
					701,000	VALLEY NATIONAL BANCORP 15/06/2031 FRN	USD	549,537.84	0.58
					1,000,000	VMWARE INC 4.700% 15/05/2030	USD	892,292.38	0.94
					800,000	WORKDAY INC 3.500% 01/04/2027	USD	704,920.86	0.74
					800,000	XCEL ENERGY INC 4.600% 01/06/2032	USD	716,331.51	0.76
								<b>26,853,668.53</b>	<b>28.35</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Países Bajos</b>				
<b>Estados Unidos</b>					350,000	ALLIANDER NV FRN PERP	EUR	319,797.45	0.34
300,000	ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP 6.625% 15/07/2026	USD	265,202.95	0.28	350,000	ARGENTUM NETHERLANDS BV FOR SWISS RE LTD 15/08/2050 FRN	USD	305,966.94	0.32
500,000	AMERICAN AIRLINES INC 11.750% 15/07/2025	USD	502,766.12	0.53	830,000	ATRAIUS FINANCE BV 23/09/2044 FRN	EUR	807,697.55	0.85
500,000	AMERICAN EXPRESS CO 26/05/2033 FRN	USD	452,339.50	0.48	200,000	BRASKEM NETHERLANDS FINANCE BV 7.250% 13/02/2033	USD	177,474.60	0.19
350,000	AMERICAN TOWER CORP 2.300% 15/09/2031	USD	258,278.93	0.27	1,699,000	DIEBOLD NIXDORF DUTCH HOLDING BV 9.000% 15/07/2025	EUR	840,076.41	0.88
400,000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.750% 01/03/2027	USD	359,599.94	0.38	285,000	DUTCH PROPERTY FINANCE 2021-1 BV 2021-1 D 28/07/2058 FRN	EUR	271,668.83	0.29
400,000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.250% 01/04/2028	USD	353,413.87	0.37	500,000	DUTCH PROPERTY FINANCE 2022-1 BV 2022-1 D 28/10/2059 FRN	EUR	474,430.40	0.50
312,000	ARROW BIDCO LLC 9.500% 15/03/2024	USD	290,072.01	0.31	350,000	IHS NETHERLANDS HOLDCO BV 8.000% 18/09/2027	USD	285,499.95	0.30
1,000,000	AT&T INC 4.850% 01/03/2039	USD	863,331.25	0.92	300,000	ING GROEP NV 20/02/2035 FRN	EUR	294,505.01	0.31
509,000	AXALTA COATING SYSTEMS LLC 3.375% 15/02/2029	USD	405,701.09	0.43	58,952	MAGOI 2019 BV 2019-1 E 27/07/2039 FRN	EUR	57,317.98	0.06
200,000	BANK OF AMERICA CORP 22/07/2027 FRN	USD	164,783.95	0.17	200,000	METINVEST BV 7.650% 01/10/2027	USD	108,264.77	0.11
1,000,000	BANK OF AMERICA CORP 24/10/2026 FRN	USD	826,985.65	0.87	200,000	METINVEST BV 7.750% 17/10/2029	USD	101,259.05	0.11
700,000	BAXTER INTERNATIONAL INC 2.539% 01/02/2032	USD	524,913.67	0.55	300,000	MINEJESA CAPITAL BV 4.625% 10/08/2030	USD	243,328.11	0.26
475,000	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 7.625% 15/12/2025	USD	433,934.27	0.46	300,000	NOBEL BIDCO BV 3.125% 15/06/2028	EUR	210,781.82	0.22
700,000	BOARDWALK PIPELINES LP 4.450% 15/07/2027	USD	629,231.85	0.66	300,000	NOBIAN FINANCE BV 3.625% 15/07/2026	EUR	260,923.49	0.28
500,000	BRIXMOR OPERATING PARTNERSHIP LP 4.050% 01/07/2030	USD	412,223.11	0.44	400,000	SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	319,042.71	0.34
400,000	CARGO AIRCRAFT MANAGEMENT INC 4.750% 01/02/2028	USD	329,335.68	0.35	1,210,000	TENNA HOLDING BV FRN PERP	EUR	1,187,678.71	1.25
450,000	CHEMOURS CO/THE 4.000% 15/05/2026	EUR	414,112.12	0.44	200,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	EUR	203,508.16	0.21
172,000	CITIGROUP INC 28/01/2027 FRN	USD	141,431.14	0.15	500,000	TRIVIUM PACKAGING FINANCE BV 3.750% 15/08/2026	EUR	461,455.39	0.49
500,000	CITIZENS FINANCIAL GROUP INC 3.250% 30/04/2030	USD	381,412.28	0.40	300,000	VIVO ENERGY INVESTMENTS BV 5.125% 24/09/2027	USD	252,020.73	0.27
400,000	CLEARWAY ENERGY OPERATING LLC 4.750% 15/03/2028	USD	351,576.81	0.37	500,000	VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	398,111.81	0.42
400,000	CLYDESDALE ACQUISITION HOLDINGS INC 6.625% 15/04/2029	USD	354,328.00	0.37	200,000	ZF EUROPE FINANCE BV 2.500% 23/10/2027	EUR	173,964.00	0.18
425,000	COMSTOCK RESOURCES INC 5.875% 15/01/2030	USD	337,300.46	0.36	300,000	ZF EUROPE FINANCE BV 3.000% 23/10/2029	EUR	252,331.46	0.27
250,000	COTY INC 3.875% 15/04/2026	EUR	240,123.52	0.25				<b>8,007,105.33</b>	<b>8.45</b>
1,000,000	CVS HEALTH CORP 4.300% 25/03/2028	USD	940,038.65	0.95	<b>Francia</b>				
500,000	DIAMONDBACK ENERGY INC 3.125% 24/03/2031	USD	398,558.09	0.42	200,000	ACCOR SA FRN PERP	EUR	183,693.07	0.19
430,000	EARTHSTONE ENERGY HOLDINGS LLC 8.000% 15/04/2027	USD	388,273.46	0.41	200,000	ACCOR SA FRN PERP	EUR	194,086.86	0.20
500,000	EQUINIX INC 3.200% 18/11/2029	USD	410,959.25	0.43	300,000	ALTICE FRANCE SA 2.125% 15/02/2025	EUR	276,947.59	0.29
500,000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC 4.625% 15/01/2029	USD	403,966.35	0.43	500,000	BNP PARIBAS SA 01/09/2028 FRN	EUR	423,555.54	0.45
250,000	FORD MOTOR CO 4.750% 15/01/2043	USD	175,171.33	0.18	400,000	BPC SA 3.500% 25/01/2028 EMTN	EUR	394,378.12	0.42
250,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	232,797.25	0.25	500,000	CONSTELLIUM SE 3.125% 15/07/2029	EUR	405,137.65	0.43
500,000	GENERAL MOTORS CO 5.950% 01/04/2049	USD	431,483.32	0.46	300,000	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027 EMTN	EUR	291,382.66	0.31
500,000	HCA INC 3.500% 01/09/2030	USD	409,977.49	0.43	200,000	FAURECIA SE 2.750% 15/02/2027	EUR	177,220.25	0.19
400,000	HOWARD MIDSTREAM ENERGY PARTNERS LLC 6.750% 15/01/2027	USD	347,338.31	0.37	400,000	FAURECIA SE 3.750% 15/06/2028	EUR	358,081.76	0.38
450,000	IHEARTCOMMUNICATIONS INC 4.750% 15/01/2028	USD	330,154.02	0.35	143,140	FCT NORIA 2021 2021-1 E 25/10/2049 FRN	EUR	132,346.86	0.14
400,000	IMOLA MERGER CORP 4.750% 15/05/2029	USD	329,184.54	0.35	965,314	FCT PIXEL 2021 2021-1 E 25/02/2038 FRN	EUR	925,965.49	0.97
200,000	INTEL CORP 5.700% 10/02/2053	USD	187,544.22	0.20	400,000	KAPLA HOLDING SAS 3.375% 15/12/2026	EUR	351,213.15	0.37
500,000	INTERNATIONAL BUSINESS MACHINES CORP 4.150% 27/07/2027	USD	455,274.81	0.48	400,000	LOXAM SAS 3.250% 14/01/2025	EUR	388,000.00	0.41
700,000	KENVUE INC 5.050% 22/03/2053	USD	666,809.29	0.70					
1,000,000	KEURIG DR PEPPER INC 3.950% 15/04/2029	USD	882,499.23	0.94					
500,000	KOSMOS ENERGY LTD 7.125% 04/04/2026	USD	396,525.81	0.42					
500,000	LAREDO PETROLEUM INC 7.750% 31/07/2029	USD	383,306.44	0.40					
500,000	LOWE'S COS INC 5.625% 15/04/2053	USD	462,562.76	0.49					
250,000	MATTEL INC 3.750% 01/04/2029	USD	206,780.51	0.22					
250,000	MATTEL INC 6.200% 01/10/2040	USD	207,672.70	0.22					
500,000	MORGAN STANLEY 19/01/2038 FRN	USD	456,622.54	0.48					
500,000	NETFLIX INC 3.625% 15/06/2030	EUR	480,575.63	0.51					
1,265,000	NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	1,107,685.11	1.18					
800,000	ORACLE CORP 3.950% 25/03/2051	USD	553,171.84	0.58					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
300,000	PAPREC HOLDING SA 3.500% 01/07/2028	EUR	261,078.74	0.28					
200,000	PICARD GROUPE SAS 3.875% 01/07/2026	EUR	178,441.47	0.19					
300,000	QUATRIM SASU 5.875% 15/01/2024	EUR	271,751.54	0.29					
1,380,000	TOTALENERGIES SE FRN PERP EMTN	EUR	1,324,845.79	1.39					
500,000	VALLOUREC SA 8.500% 30/06/2026	EUR	497,501.84	0.53					
			<b>7,035,628.38</b>	<b>7.43</b>					
<b>Alemania</b>					<b>Islas Caimán</b>				
400,000	DEUTSCHE LUFTHANSA AG 3.000% 29/05/2026 EMTN	EUR	372,255.81	0.39	200,000	AAC TECHNOLOGIES HOLDINGS INC 2.625% 02/06/2026	USD	151,040.39	0.16
1,100,000	HANNOVER RUECK SE 08/10/2040 FRN	EUR	852,815.57	0.90	200,000	ABQ FINANCE LTD 1.875% 08/09/2025 EMTN	USD	168,678.41	0.18
200,000	HT TROPOLAST GMBH 9.250% 15/07/2025	EUR	197,120.21	0.21	200,000	AGILE GROUP HOLDINGS LTD FRN PERP	USD	73,155.60	0.08
500,000	IHO VERWALTUNGS GMBH 3.625% 15/05/2025	EUR	498,351.53	0.53	863,311	GLOBAL AIRCRAFT LEASING CO LTD 6.500% 15/09/2024	USD	717,463.86	0.75
600,000	MERCK KGAA 09/09/2080 FRN	EUR	530,677.19	0.56	300,000	GRAN TIERRA ENERGY INTERNATIONAL HOLDINGS LTD 6.250% 15/02/2025	USD	235,476.45	0.25
600,000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049 FRN	EUR	542,602.21	0.57	200,000	JD.COM INC 3.875% 29/04/2026	USD	178,687.49	0.19
300,000	SCHAEFFLER AG 3.375% 12/10/2028 EMTN	EUR	274,758.36	0.29	200,000	LINK FINANCE CAYMAN 2009 2.750% 19/01/2032 EMTN	USD	158,978.77	0.17
500,000	SGL CARBON SE 4.625% 30/09/2024	EUR	496,834.94	0.52	200,000	SANDS CHINA LTD 4.875% 18/06/2030	USD	162,892.44	0.17
200,000	TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH 2.000% 15/07/2025	EUR	186,286.72	0.20	200,000	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD 5.950% 17/07/2026	USD	187,762.88	0.20
400,000	TUI CRUISES GMBH 6.500% 15/05/2026	EUR	357,464.06	0.38	300,000	TENCENT HOLDINGS LTD 3.925% 19/01/2038 EMTN	USD	230,103.18	0.24
400,000	VONOVIA SE 0.375% 16/06/2027 EMTN	EUR	326,057.47	0.34				<b>2,264,239.47</b>	<b>2.39</b>
			<b>4,635,224.07</b>	<b>4.89</b>	<b>Luxemburgo</b>				
<b>Gran Bretaña</b>					250,000	ALTICE FRANCE HOLDING SA 8.000% 15/05/2027	EUR	186,339.67	0.20
200,000	BCP V MODULAR SERVICES FINANCE II PLC 4.750% 30/11/2028	EUR	170,071.35	0.18	600,000	ARD FINANCE SA 5.000% 30/06/2027	EUR	448,395.56	0.46
400,000	BELLIS ACQUISITION CO PLC 3.250% 16/02/2026	GBP	373,190.37	0.39	500,000	KLEOPATRA FINCO SARL 4.250% 01/03/2026	EUR	415,758.39	0.44
299,000	CHESTER B1 ISSUER PLC B1 D 17/01/2058 FRN	GBP	340,032.80	0.36	248,080	LINCOLN FINANCING SARL 3.625% 01/04/2024	EUR	246,122.52	0.26
300,000	EC FINANCE PLC 3.000% 15/10/2026	EUR	276,211.39	0.29	300,000	LUNE HOLDINGS SARL 5.625% 15/11/2028	EUR	254,203.21	0.27
300,000	ENDEAVOUR MINING PLC 5.000% 14/10/2026	USD	232,239.20	0.25	300,000	MEXICO REMITTANCES FUNDING FIDUCIARY ESTATE MANAGEMENT SARL 4.875% 15/01/2028	USD	247,242.16	0.26
400,000	INEOS QUATTRO FINANCE 2 PLC 2.500% 15/01/2026	EUR	357,454.59	0.38	300,000	SUMMER BC HOLDCO B SARL 5.750% 31/10/2026	EUR	261,395.29	0.28
500,000	PAVILLION POINT OF SALE 2021-1 LTD 2021-1 D 30/12/2031 FRN	GBP	544,731.69	0.59	200,000	VIVION INVESTMENTS SARL 3.500% 01/11/2025	EUR	132,000.00	0.14
200,000	STONEGATE PUB CO FINANCING 2019 PLC 8.250% 31/07/2025	GBP	212,128.85	0.22				<b>2,191,456.80</b>	<b>2.31</b>
100,000	STRATTON MORTGAGE FUNDING 2021-3 PLC 2021-3 D 12/12/2043 FRN	GBP	107,123.77	0.11	<b>Italia</b>				
300,000	TULLOW OIL PLC 7.000% 01/03/2025	USD	165,275.82	0.17	111,744	AUTOFLORENCE 1 SRL 1 D 25/12/2042 FRN	EUR	109,898.28	0.12
100,000	TWIN BRIDGES 2021-1 PLC 2021-1 D 12/03/2055 FRN	GBP	107,484.51	0.11	251,994	AUTOFLORENCE 2 SRL 2 D 24/12/2044 FRN	EUR	246,862.83	0.26
300,000	VMED O2 UK FINANCING I PLC 3.250% 31/01/2031	EUR	244,094.36	0.26	200,000	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	171,489.10	0.18
400,000	ZENITH FINCO PLC 6.500% 30/06/2027	GBP	345,629.31	0.36	250,000	CASTOR SPA 6.000% 15/02/2029	EUR	221,822.26	0.23
			<b>3,475,668.01</b>	<b>3.67</b>	500,000	PRO-GEST SPA 3.250% 15/12/2024	EUR	375,741.39	0.40
<b>Irlanda</b>					500,000	RED & BLACK AUTO ITALY SRL 1 D 28/12/2031 FRN	EUR	493,015.87	0.52
800,000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.300% 30/01/2032	USD	608,132.52	0.64				<b>1,618,829.73</b>	<b>1.71</b>
170,000	CITIZEN IRISH AUTO RECEIVABLES TRUST 2020-1 D 15/12/2029 FRN	EUR	168,303.38	0.18	<b>México</b>				
2,000,000	CLOVERIE PLC FOR ZURICH INSURANCE CO LTD 24/06/2046 FRN EMTN	USD	1,784,235.63	1.88	235,000	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN FRN PERP	USD	205,366.94	0.22
288,000	MULCLAIR SECURITIES NO 3 DAC 3 D 24/04/2065 FRN	EUR	272,936.42	0.29	200,000	CIBANCO SA INSTITUCION DE BANCA MULTIPLE TRUST CIB/3332 4.375% 22/07/2031	USD	135,836.59	0.14
214,000	PRIMROSE RESIDENTIAL 2021-1 DAC 2021-1 D 24/03/2061 FRN	EUR	194,290.59	0.21	400,000	GRUPO KUO SAB DE CV 5.750% 07/07/2027	USD	335,467.88	0.36
			<b>3,027,898.54</b>	<b>3.20</b>	150,000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.000% 15/03/2115	EUR	106,150.49	0.11
<b>Canadá</b>					350,000	PETROLEOS MEXICANOS 5.500% 27/06/2044	USD	190,713.43	0.20
300,000	CANACOL ENERGY LTD 5.750% 24/11/2028	USD	222,881.37	0.24	200,000	PETROLEOS MEXICANOS 6.350% 12/02/2048	USD	114,720.01	0.12
400,000	CANADIAN NATIONAL RAILWAY CO 4.400% 05/08/2052	USD	345,389.45	0.36	35,000	PETROLEOS MEXICANOS 6.700% 16/02/2032	USD	25,662.14	0.03
1,335,000	FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	1,188,908.76	1.25	150,000	PETROLEOS MEXICANOS 6.950% 28/01/2060	USD	89,293.88	0.09
300,000	FIRST QUANTUM MINERALS LTD 7.500% 01/04/2025	USD	275,618.06	0.29	200,000	TRUST FIBRA UNO 6.390% 15/01/2050	USD	138,794.40	0.15
350,000	FRONTERA ENERGY CORP 7.875% 21/06/2028	USD	256,179.90	0.27				<b>1,342,005.76</b>	<b>1.42</b>
325,000	GARDA WORLD SECURITY CORP 4.625% 15/02/2027	USD	271,433.06	0.29	<b>España</b>				
250,000	HUSKY III HOLDING LTD 13.000% 15/02/2025	USD	194,440.61	0.21	235,417	AI CANDELARIA SPAIN SA 7.500% 15/12/2028	USD	194,254.91	0.21
			<b>2,754,851.21</b>	<b>2.91</b>	300,000	CELLNEX TELECOM SA 1.750% 23/10/2030	EUR	239,895.92	0.25
					350,000	EDREAMS ODIGEO SA 5.500% 15/07/2027	EUR	301,935.02	0.32
					500,000	LORCA TELECOM BOND CO SA 4.000% 18/09/2027	EUR	459,574.03	0.49
					81,949	SABADELL CONSUMO 1 FDT -1 C 24/03/2031 FRN	EUR	79,112.80	0.08
								<b>1,274,772.68</b>	<b>1.35</b>
					<b>Finlandia</b>				
					1,100,000	SAMPO OYJ 03/09/2052 FRN EMTN	EUR	848,796.74	0.89

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
400,000	TEOLLISUUDEN VOIMA OYJ 2.625% 31/03/2027 EMTN	EUR	375,145.06	0.40					
			<b>1,223,941.80</b>	<b>1.29</b>					
	<b>India</b>								
400,000	ADANI ELECTRICITY MUMBAI LTD 3.949% 12/02/2030	USD	264,449.14	0.27					
400,000	BHARTI AIRTEL LTD 3.250% 03/06/2031	USD	319,314.83	0.34					
200,000	JSW STEEL LTD 5.050% 05/04/2032	USD	150,486.66	0.16					
200,000	REC LTD 2.750% 13/01/2027	USD	166,806.17	0.18					
120,000	RENEW POWER PVT LTD 5.875% 05/03/2027	USD	103,198.38	0.11					
200,000	SHRIRAM FINANCE LTD 4.150% 18/07/2025 EMTN	USD	170,393.52	0.18					
			<b>1,174,648.70</b>	<b>1.24</b>					
	<b>Tailandia</b>								
200,000	BANGKOK BANK PCL/HONG KONG FRN PERP EMTN	USD	168,824.46	0.18					
200,000	KASIKORN BANK PCL/HONG KONG 5.458% 07/03/2028	USD	189,855.66	0.20					
500,000	KRUNG THAI BANK PCL/CAYMAN ISLANDS FRN PERP	USD	407,027.35	0.43					
300,000	MINOR INTERNATIONAL PCL FRN PERP	USD	273,430.72	0.29					
			<b>1,039,138.19</b>	<b>1.10</b>					
	<b>Corea del Sur</b>								
200,000	HANWHA LIFE INSURANCE CO LTD FRN PERP	USD	182,635.45	0.19					
400,000	HANWHA LIFE INSURANCE CO LTD 04/02/2032 FRN	USD	325,472.45	0.35					
200,000	KT CORP 1.375% 21/01/2027	USD	162,684.36	0.17					
300,000	TONGYANG LIFE INSURANCE CO FRN PERP	USD	238,851.30	0.25					
			<b>909,643.56</b>	<b>0.96</b>					
	<b>República Dominicana</b>								
400,000	AEROPUERTOS DOMINICANOS SIGLO XXI SA 6.750% 30/03/2029	USD	361,020.17	0.38					
200,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	156,523.34	0.17					
295,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	207,167.81	0.22					
150,000	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	USD	117,382.66	0.12					
			<b>842,093.98</b>	<b>0.89</b>					
	<b>Supranacional - Multinacional</b>								
300,000	AFRICAN EXPORT-IMPORT BANK/THE 4.125% 20/06/2024 EMTN	USD	267,969.17	0.28					
300,000	BLACK SEA TRADE & DEVELOPMENT BANK 3.500% 25/06/2024	USD	257,421.89	0.27					
278,000	TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC 7.750% 15/04/2026	USD	213,537.27	0.23					
			<b>738,928.33</b>	<b>0.78</b>					
	<b>Perú</b>								
176,471	FENIX POWER PERU SA 4.317% 20/09/2027	USD	149,834.66	0.16					
349,600	HUNT OIL CO OF PERU LLC SUCURSAL DEL PERU 6.375% 01/06/2028	USD	303,521.40	0.32					
440,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.230% 28/07/2121	USD	242,607.73	0.25					
			<b>695,963.79</b>	<b>0.73</b>					
	<b>Bermudas</b>								
500,000	AIRCASTLE LTD 4.250% 15/06/2026	USD	435,471.20	0.46					
200,000	INKIA ENERGY LTD 5.875% 09/11/2027	USD	169,749.01	0.18					
			<b>605,220.21</b>	<b>0.64</b>					
	<b>Turquía</b>								
200,000	TURKEY GOVERNMENT INTERNATIONAL BOND 4.250% 14/04/2026	USD	165,711.79	0.17					
200,000	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	123,023.61	0.13					
370,000	TURKIYE IHRACAT KREDI BANKASI AS 5.750% 06/07/2026	USD	312,237.78	0.33					
			<b>600,973.18</b>	<b>0.63</b>					
	<b>Brasil</b>								
200,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.750% 12/09/2031	USD	159,576.12	0.17					
200,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	164,877.46	0.17					
200,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.750% 14/01/2050	USD	136,382.66	0.14					
200,000	BRF SA 5.750% 21/09/2050	USD	123,020.79	0.14					
			<b>583,857.03</b>	<b>0.62</b>					
	<b>Chile</b>								
200,000	AES ANDES SA FRN PERP	USD	172,097.07	0.18					
300,000	CHILE GOVERNMENT INTERNATIONAL BOND 3.100% 22/01/2061	USD	181,049.01	0.19					
300,000	TELEFONICA MOVILES CHILE SA 3.537% 18/11/2031	USD	218,975.65	0.23					
			<b>572,121.73</b>	<b>0.60</b>					
	<b>Colombia</b>								
300,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	159,832.06	0.17					
240,000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	143,550.94	0.15					
300,000	GRUPO DE INVERSIONES SURAMERICANA SA 5.500% 29/04/2026	USD	260,927.65	0.28					
			<b>564,310.65</b>	<b>0.60</b>					
	<b>Islas Vírgenes Británicas</b>								
200,000	CAS CAPITAL NO 1 LTD FRN PERP	USD	155,716.82	0.16					
200,000	HKT CAPITAL NO 4 LTD 3.000% 14/07/2026	USD	173,348.60	0.18					
200,000	STUDIO CITY FINANCE LTD 5.000% 15/01/2029	USD	139,102.87	0.15					
			<b>468,168.29</b>	<b>0.49</b>					
	<b>Bahamas</b>								
315,000	BAHAMAS GOVERNMENT INTERNATIONAL BOND 8.950% 15/10/2032	USD	232,223.96	0.25					
250,000	INTERCORP PERU LTD 3.875% 15/08/2029	USD	191,423.20	0.20					
			<b>423,647.16</b>	<b>0.45</b>					
	<b>Australia</b>								
533,000	SANTOS FINANCE LTD 3.649% 29/04/2031	USD	411,644.25	0.43					
			<b>411,644.25</b>	<b>0.43</b>					
	<b>Argentina</b>								
200,000	TELECOM ARGENTINA SA 8.000% 18/07/2026	USD	170,340.67	0.19					
150,000	TRANSPORTADORA DE GAS DEL SUR SA 6.750% 02/05/2025	USD	125,047.25	0.13					
135,000	YPF SA 8.500% 28/07/2025	USD	108,290.03	0.11					
			<b>403,677.95</b>	<b>0.43</b>					
	<b>Emiratos Árabes Unidos</b>								
200,000	MDGH GMTN RSC LTD 3.950% 21/05/2050 GMTN	USD	155,681.94	0.16					
300,000	NBK TIER 1 LTD FRN PERP	USD	236,090.02	0.25					
			<b>391,771.96</b>	<b>0.41</b>					
	<b>Mauricio</b>								
200,000	GREENKO SOLAR MAURITIUS LTD 5.950% 29/07/2026	USD	172,338.85	0.18					
250,000	HTA GROUP LTD 7.000% 18/12/2025	USD	218,898.20	0.23					
			<b>391,237.05</b>	<b>0.41</b>					
	<b>Isla de Man</b>								
200,000	ANGLOGOLD ASHANTI HOLDINGS PLC 6.500% 15/04/2040	USD	179,124.95	0.19					
250,000	GOHL CAPITAL LTD 4.250% 24/01/2027	USD	211,852.78	0.22					
			<b>390,977.73</b>	<b>0.41</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Nigeria</b>					<b>Jersey</b>				
370,000	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.250% 28/09/2051 EMTN	USD	226,330.64	0.24	300,000	GALAXY PIPELINE ASSETS BIDCO LTD 2.625% 31/03/2036	USD	226,563.29	0.24
200,000	SEPLAT ENERGY PLC 7.750% 01/04/2026	USD	143,590.63	0.15				<b>226,563.29</b>	<b>0.24</b>
			<b>369,921.27</b>	<b>0.39</b>	<b>Filipinas</b>				
<b>Egipto</b>					350,000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.650% 10/12/2045	USD	221,561.92	0.23
145,000	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030 EMTN	EUR	86,717.39	0.09				<b>221,561.92</b>	<b>0.23</b>
250,000	EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 16/02/2061 EMTN	USD	124,307.78	0.13	<b>Kazajstán</b>				
275,000	EGYPT GOVERNMENT INTERNATIONAL BOND 8.150% 20/11/2059 EMTN	USD	141,411.24	0.15	300,000	KAZMUNAYGAS NATIONAL CO JSC 5.750% 19/04/2047	USD	216,265.63	0.23
			<b>352,436.41</b>	<b>0.37</b>				<b>216,265.63</b>	<b>0.23</b>
<b>Qatar</b>					<b>Jordania</b>				
250,000	QATAR ENERGY 3.300% 12/07/2051	USD	171,701.77	0.18	250,000	JORDAN GOVERNMENT INTERNATIONAL BOND 5.850% 07/07/2030	USD	204,866.45	0.22
200,000	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	180,520.43	0.19				<b>204,866.45</b>	<b>0.22</b>
			<b>352,222.20</b>	<b>0.37</b>	<b>Trinidad y Tobago</b>				
<b>Paraguay</b>					200,000	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.375% 16/01/2024	USD	182,063.31	0.19
200,000	BANCO CONTINENTAL SAECA 2.750% 10/12/2025	USD	162,459.66	0.17				<b>182,063.31</b>	<b>0.19</b>
200,000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	163,761.00	0.17	<b>Georgia</b>				
			<b>326,220.66</b>	<b>0.34</b>	200,000	TBC BANK JSC 5.750% 19/06/2024 EMTN	USD	180,190.86	0.19
<b>Sudáfrica</b>								<b>180,190.86</b>	<b>0.19</b>
400,000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 7.300% 20/04/2052	USD	320,999.98	0.34	<b>Costa Rica</b>				
			<b>320,999.98</b>	<b>0.34</b>	200,000	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.750% 07/10/2031	USD	177,642.78	0.19
<b>Rumanía</b>								<b>177,642.78</b>	<b>0.19</b>
280,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.625% 02/12/2040	EUR	161,680.69	0.18	<b>Hungría</b>				
200,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.625% 27/03/2032	USD	155,806.13	0.16	200,000	OTP BANK NYRT 15/05/2033 FRN	USD	177,206.88	0.19
			<b>317,486.82</b>	<b>0.34</b>				<b>177,206.88</b>	<b>0.19</b>
<b>Omán</b>					<b>Guatemala</b>				
355,000	OMAN GOVERNMENT INTERNATIONAL BOND 6.750% 17/01/2048	USD	309,490.98	0.33	200,000	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	174,183.08	0.18
			<b>309,490.98</b>	<b>0.33</b>				<b>174,183.08</b>	<b>0.18</b>
<b>Bahreïn</b>					<b>Kenia</b>				
420,000	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.000% 19/09/2044	USD	299,493.67	0.32	265,000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND 6.300% 23/01/2034	USD	171,669.89	0.18
			<b>299,493.67</b>	<b>0.32</b>				<b>171,669.89</b>	<b>0.18</b>
<b>Indonesia</b>					<b>Papúa Nueva Guinea</b>				
450,000	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 4.000% 30/06/2050 EMTN	USD	298,806.21	0.32	200,000	PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	168,237.48	0.18
			<b>298,806.21</b>	<b>0.32</b>				<b>168,237.48</b>	<b>0.18</b>
<b>Panamá</b>					<b>Israel</b>				
217,000	AEROPUERTO INTERNACIONAL DE TOCUMEN SA 5.125% 11/08/2061	USD	154,389.58	0.16	200,000	ENERGEAN ISRAEL FINANCE LTD 5.375% 30/03/2028 FRN	USD	164,915.30	0.17
200,000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 16/04/2050	USD	140,076.48	0.15				<b>164,915.30</b>	<b>0.17</b>
			<b>294,466.06</b>	<b>0.31</b>	<b>Angola</b>				
<b>Suiza</b>					200,000	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	145,163.65	0.15
300,000	UBS GROUP AG 11/01/2031 FRN EMTN	EUR	293,451.03	0.31				<b>145,163.65</b>	<b>0.15</b>
			<b>293,451.03</b>	<b>0.31</b>	<b>Uruguay</b>				
<b>Arabia Saudí</b>					150,000	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.100% 18/06/2050	USD	139,058.07	0.15
340,000	SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 26/10/2046 EMTN	USD	275,372.49	0.29				<b>139,058.07</b>	<b>0.15</b>
			<b>275,372.49</b>	<b>0.29</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Pakistán</b>					93,262.90 ZAR	4,761.59 EUR	03/04/2023	4,761.59	76.62
400,000	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	131,583.92	0.14	94,044.66 CZK	3,989.00 EUR	03/04/2023	3,989.00	16.82
			<b>131,583.92</b>	<b>0.14</b>	21.14 EUR	497.34 CZK	04/04/2023	21.14	(0.04)
<b>Ecuador</b>					92.17 EUR	150.00 AUD	04/04/2023	92.17	(0.30)
36,522	ECUADOR GOVERNMENT INTERNATIONAL BOND ZCP 31/07/2030	USD	10,084.27	0.01	269.37 EUR	5,250.93 ZAR	04/04/2023	269.37	(3.03)
404,300	ECUADOR GOVERNMENT INTERNATIONAL BOND 1.500% 31/07/2040 STEP-UP	USD	111,757.05	0.12	6,149.45 EUR	10,000.00 AUD	30/06/2023	6,149.45	(4.37)
			<b>121,841.32</b>	<b>0.13</b>	5,389.79 USD	4,976.27 EUR	03/04/2023	4,976.27	(15.35)
<b>Benín</b>					6,757.22 EUR	10,000.00 CAD	30/06/2023	6,757.22	(19.75)
100,000	BENIN GOVERNMENT INTERNATIONAL BOND 6.875% 19/01/2052	EUR	69,372.14	0.07	12,016.37 EUR	13,113.46 USD	04/04/2023	12,016.37	(53.64)
			<b>69,372.14</b>	<b>0.07</b>	34,435.06 EUR	686,000.00 ZAR	30/06/2023	34,435.06	(703.44)
<b>Costa de Marfil</b>					80,234.95 EUR	1,571,521.91 ZAR	03/04/2023	80,234.95	(1,291.00)
100,000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	69,165.38	0.07	192,139.14 EUR	4,554,991.01 CZK	19/04/2023	192,139.14	(1,561.27)
			<b>69,165.38</b>	<b>0.07</b>	362,734.05 EUR	7,064,787.64 ZAR	19/04/2023	362,734.05	(2,976.58)
			<b>83,665,233.18</b>	<b>88.32</b>	2,121,109.11 EUR	1,873,000.00 GBP	30/06/2023	2,121,109.11	(3,523.93)
<b>Otros valores mobiliarios e instrumentos del mercado monetario</b>					133,328,872.95 CZK	5,674,421.46 EUR	19/04/2023	5,674,421.46	(4,628.24)
					729,037.54 EUR	3,451,773.31 PLN	19/04/2023	729,037.54	(7,168.16)
					2,720,027.98 AUD	1,721,694.64 EUR	19/04/2023	1,721,694.64	(45,406.06)
					22,804,540.58 USD	21,302,642.55 EUR	19/04/2023	21,302,642.55	(330,173.02)
<b>Obligaciones y otros instrumentos de deuda</b>								<b>128,483,348.83</b>	<b>(103,735.99)</b>
<b>Islas Vírgenes Británicas</b>									
733,198	OAS RESTRUCTURING BVI LTD 5.000% 31/03/2035	BRL	0.00	0.00					
			<b>0.00</b>	<b>0.00</b>					
			<b>0.00</b>	<b>0.00</b>					
<b>Organismos de inversión colectiva</b>									
<b>Fondos de capital variable</b>									
<b>Luxemburgo</b>									
8,955	LIQUID EURO - Z CAP EUR	EUR	8,905,077.78	9.40					
			<b>8,905,077.78</b>	<b>9.40</b>					
			<b>8,905,077.78</b>	<b>9.40</b>					
<b>Total cartera de títulos</b>									
			<b>92,570,310.96</b>	<b>97.72</b>					

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>				
53,830,209.32 EUR	58,621,584.54 USD	30/06/2023	53,830,209.32	142,916.49
171,934,154.99 PLN	36,591,986.64 EUR	19/04/2023	36,591,986.64	78,702.19
94,576,543.74 ZAR	4,844,835.09 EUR	19/04/2023	4,844,835.09	50,945.05
843,753.88 EUR	897,654.14 USD	19/04/2023	843,753.88	18,215.47
115,082.82 EUR	182,001.61 AUD	19/04/2023	115,082.82	2,919.55

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuros sobre tipos de interés</b>				
26	EURO-BOBL FUTURE 08/06/2023	EUR	3,064,880.00	58,500.00
8	EURO-BUND FUTURE 08/06/2023	EUR	1,086,720.00	33,040.00
(1)	EURO-BUXL 30Y BOND 08/06/2023	EUR	140,860.00	(7,280.00)
4	EURO-SCHATZ FUTURE 08/06/2023	EUR	422,780.00	3,460.00
13	US LONG BOND (CBT) 21/06/2023	USD	1,569,360.07	65,810.67
(2)	US ULTRA BOND (CBT) 21/06/2023	USD	259,791.06	(3,048.92)
35	US 10YR NOTE (CBT) 21/06/2023	USD	3,702,209.60	108,682.52
30	US 2YR NOTE (CBT) 30/06/2023	USD	5,700,762.83	(37,084.61)
(45)	US 5YR NOTE (CBT) 30/06/2023	USD	4,535,737.11	(96,005.06)
			<b>20,483,100.67</b>	<b>126,074.60</b>

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR
<b>Warrant</b>			
219,520	OAS SA 16/05/2039	BRL	0.00
			<b>0.00</b>

**Total instrumentos financieros derivados 22,338.61**

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Global Yield Opportunities (Former NN)

(Denominado en EUR)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>92,570,310.96</b>	<b>97.72</b>
<b>Total instrumentos financieros derivados</b>	<b>22,338.61</b>	<b>0.02</b>
<b>Efectivo en bancos</b>	<b>641,992.41</b>	<b>0.68</b>
<b>Otros activos y pasivos</b>	<b>1,498,810.11</b>	<b>1.58</b>
<b>Total activos netos</b>	<b>94,733,452.09</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Greater China Equity

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	173,639,940.66	Distribution P (USD)	31/03/2023	USD	4,837.15
	30/09/2022	USD	156,531,812.05		30/09/2022	USD	4,195.68
	30/09/2021	USD	312,444,342.54		30/09/2021	USD	7,795.04
<b>Valor liquidativo por acción**</b>				Distribution R (USD)	31/03/2023	USD	224.63
					30/09/2022	USD	195.24
					30/09/2021	USD	359.99
Capitalisation I (EUR)	31/03/2023	EUR	7,791.13	<b>Número de acciones</b>			
	30/09/2022	EUR	7,455.97		Capitalisation I (EUR)	31/03/2023	3,284
	30/09/2021	EUR	11,588.09		30/09/2022	2,696	
Capitalisation I (USD)	31/03/2023	USD	13,612.47	30/09/2021	2,426		
	30/09/2022	USD	11,746.29	Capitalisation I (USD)	31/03/2023	1,585	
	30/09/2021	USD	21,597.41	30/09/2022	1,949		
Capitalisation N (EUR)	31/03/2023	EUR	689.78	30/09/2021	1,947		
	30/09/2022	EUR	660.73	Capitalisation N (EUR)	31/03/2023	9,031	
	30/09/2021	EUR	1,028.83	30/09/2022	8,925		
Capitalisation O (USD)	31/03/2023	USD	1,202.77	30/09/2021	10,783		
	30/09/2022	USD	1,037.83	Capitalisation O (USD)	31/03/2023	1,026	
	30/09/2021	USD	1,907.96	30/09/2022	1,099		
Capitalisation P (EUR)	31/03/2023	EUR	637.32	30/09/2021	1,084		
	30/09/2022	EUR	613.04	Capitalisation P (EUR)	31/03/2023	3,525	
	30/09/2021	EUR	962.66	30/09/2022	3,585		
Capitalisation P (USD)	31/03/2023	USD	1,139.28	30/09/2021	4,160		
	30/09/2022	USD	988.21	Capitalisation P (USD)	31/03/2023	46,363	
	30/09/2021	USD	1,836.02	30/09/2022	49,791		
Capitalisation R (USD)	31/03/2023	USD	223.19	30/09/2021	51,189		
	30/09/2022	USD	192.86	Capitalisation R (USD)	31/03/2023	602	
	30/09/2021	USD	355.62	30/09/2022	832		
Capitalisation X (HUF)	31/03/2023	HUF	116,841.73	30/09/2021	1,123		
	30/09/2022	HUF	125,334.79	Capitalisation X (HUF)	31/03/2023	9,592	
	30/09/2021	HUF	167,961.19	30/09/2022	10,150		
Capitalisation X (USD)	31/03/2023	USD	1,027.76	30/09/2021	12,263		
	30/09/2022	USD	893.67	Capitalisation X (USD)	31/03/2023	37,346	
	30/09/2021	USD	1,668.56	30/09/2022	34,549		
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	3,860.90	30/09/2021	33,787		
	30/09/2022	CZK	3,343.79	Capitalisation X Hedged (i) (CZK)	31/03/2023	2,215	
	30/09/2021	CZK	-	30/09/2022	1,567		
Capitalisation Y (USD)	31/03/2023	USD	325.97	30/09/2021	-		
	30/09/2022	USD	284.86	Capitalisation Y (USD)	31/03/2023	38,345	
	30/09/2021	USD	537.23	30/09/2022	47,558		
Capitalisation Z (USD)	31/03/2023	USD	-	30/09/2021	69,538		
	30/09/2022	USD	-	Capitalisation Z (USD)	31/03/2023	-	
	30/09/2021	USD	4,117.61	30/09/2022	-		
Distribution N (USD)	31/03/2023	USD	4,865.18	30/09/2021	2,436		
	30/09/2022	USD	4,231.39				
	30/09/2021	USD	7,794.89				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs Greater China Equity

(Denominado en USD)

**Estadísticas (continuación)****Número de acciones**

Distribution N (USD)	31/03/2023	46
	30/09/2022	43
	30/09/2021	33
Distribution P (USD)	31/03/2023	1,259
	30/09/2022	1,832
	30/09/2021	1,660
Distribution R (USD)	31/03/2023	327
	30/09/2022	327
	30/09/2021	718

**Dividendo**

Distribution N (USD)	14/12/2022 USD	32.93
Distribution R (USD)	14/12/2022 USD	1.27

**Gastos corrientes en %\***

Capitalisation I (EUR)	31/03/2023	0.86%
Capitalisation I (USD)	31/03/2023	0.86%
Capitalisation N (EUR)	31/03/2023	1.05%
Capitalisation O (USD)	31/03/2023	0.85%
Capitalisation P (EUR)	31/03/2023	1.90%
Capitalisation P (USD)	31/03/2023	1.90%
Capitalisation R (USD)	31/03/2023	1.15%
Capitalisation X (HUF)	31/03/2023	2.40%
Capitalisation X (USD)	31/03/2023	2.40%
Capitalisation X Hedged (i) (CZK)	31/03/2023	2.42%
Capitalisation Y (USD)	31/03/2023	3.39%
Distribution N (USD)	31/03/2023	1.05%
Distribution P (USD)	31/03/2023	1.90%
Distribution R (USD)	31/03/2023	1.15%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	46.15%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Greater China Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>172,328,249.92</b>
Acciones		172,328,249.92
<b>Total instrumentos financieros derivados</b>	2	<b>5,488.48</b>
Contratos a plazo sobre divisas		5,488.48
<b>Efectivo en bancos</b>		<b>1,693,636.12</b>
<b>Cuenta de depósito de garantía</b>		<b>37.54</b>
<b>Otros activos</b>	4	<b>3,802,091.74</b>
<b>Total activos</b>		<b>177,829,503.80</b>
<b>Pasivos corrientes</b>	4	<b>(4,189,563.14)</b>
<b>Total pasivo</b>		<b>(4,189,563.14)</b>
<b>Activos netos al final del período</b>		<b>173,639,940.66</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Greater China Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL		
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					201,500	HONG KONG EXCHANGES & CLEARING LTD	HKD	8,976,315.36	5.17		
								<b>15,590,911.91</b>	<b>8.98</b>		
								<b>172,328,249.92</b>	<b>99.24</b>		
<b>Acciones</b>					<b>Total cartera de títulos</b>						
<b>Islas Caimán</b>					<b>172,328,249.92 99.24</b>						
960,000	ALIBABA GROUP HOLDING LTD	HKD	12,192,633.24	7.02	Instrumentos financieros derivados a 31/03/2023						
40,000	ALIBABA GROUP HOLDING LTD - ADR	USD	4,087,200.00	2.35	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD		
80,000	BAIDU INC - A	HKD	1,506,222.04	0.87	<b>Contratos a plazo sobre divisas</b>						
20,000	BAIDU INC - ADR	USD	3,018,400.00	1.74	9,393,615.04	CZK	427,842.41	USD	19/04/2023	427,842.41	6,515.43
585,000	CHINA RESOURCES LAND LTD	HKD	2,668,980.53	1.54	7,022.80	CZK	325.78	USD	04/04/2023	325.78	(0.78)
3,040,000	COUNTRY GARDEN HOLDINGS CO LTD	HKD	857,927.54	0.48	35,631.44	USD	792,773.61	CZK	19/04/2023	35,631.44	(1,026.17)
1,500,000	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	2,597,561.77	1.49						<b>463,799.63</b>	<b>5,488.48</b>
65,000	H WORLD GROUP LTD - ADR	USD	3,183,700.00	1.83	<b>Total instrumentos financieros derivados</b>						
145,000	HESAI GROUP	USD	2,243,150.00	1.29	<b>5,488.48</b>						
250,000	KE HOLDINGS INC - ADR	USD	4,710,000.00	2.71	Resumen de activos netos a 31/03/2023						
605,000	KUAISHOU TECHNOLOGY - B	HKD	4,664,461.72	2.69							
205,000	LI AUTO INC - A	HKD	2,555,826.80	1.47							
885,000	LONGFOR GROUP HOLDINGS LTD	HKD	2,500,911.61	1.44							
291,500	MEITUAN - B	HKD	5,359,001.29	3.09							
40,000	NETEASE INC - ADR	USD	3,537,600.00	2.04							
975,000	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	HKD	3,794,447.32	2.19							
95,000	PARADE TECHNOLOGIES LTD	TWD	3,293,890.41	1.90							
80,000	PDD HOLDINGS INC - ADR	USD	6,072,000.00	3.50							
325,000	TENCENT HOLDINGS LTD	HKD	15,965,319.10	9.19							
<b>84,809,233.37 48.83</b>											
<b>China</b>											
696,077	BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD - A	CNH	3,390,319.69	1.95	<b>Total cartera de títulos</b>						
90,000	BYD CO LTD - H	HKD	2,641,504.08	1.52	<b>172,328,249.92 99.24</b>						
90,000	CHINA TOURISM GROUP DUTY FREE CORP LTD - H	HKD	2,226,738.88	1.28	<b>Total instrumentos financieros derivados</b>						
3,106,250	CITIC SECURITIES CO LTD - H	HKD	6,637,148.45	3.83	<b>5,488.48 0.00</b>						
71,564	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	4,231,549.38	2.44	<b>Efectivo en bancos</b>						
2,074,000	COSCO SHIPPING ENERGY TRANSPORTATION CO LTD - H	HKD	2,149,588.14	1.24	<b>1,693,636.12 0.98</b>						
346,000	ESTUN AUTOMATION CO LTD - A	CNH	1,412,526.35	0.81	<b>Otros activos y pasivos</b>						
2,280,000	GF SECURITIES CO LTD - H	HKD	3,231,250.23	1.86	<b>(387,433.86) (0.22)</b>						
459,710	HUNDSUN TECHNOLOGIES INC - A	CNH	3,561,798.31	2.05	<b>Total activos netos</b>						
256,373	NINGBO TUOPU GROUP CO LTD - A	CNH	2,392,137.35	1.38	<b>173,639,940.66 100.00</b>						
364,000	TSINGTAO BREWERY CO LTD - H	HKD	3,981,724.68	2.29							
612,800	VENUSTECH GROUP INC - A	CNH	2,968,508.75	1.71							
48,400	WULIANGYE YIBIN CO LTD - A	CNH	1,387,029.30	0.80							
<b>40,211,823.59 23.16</b>											
<b>Taiwán</b>											
1,290,000	GIGABYTE TECHNOLOGY CO LTD	TWD	5,680,493.89	3.27							
230,992	JENTECH PRECISION INDUSTRIAL CO LTD	TWD	3,631,220.25	2.09							
115,000	MEDIATEK INC	TWD	2,983,389.49	1.72							
605,000	NUVOTON TECHNOLOGY CORP	TWD	2,987,747.36	1.72							
1,405,000	TAIWAN CEMENT CORP	TWD	1,682,538.62	0.97							
787,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	13,834,962.77	7.97							
525,000	UNITED MICROELECTRONICS CORP	TWD	915,928.67	0.53							
<b>31,716,281.05 18.27</b>											
<b>Hong Kong</b>											
163,000	AIA GROUP LTD	HKD	1,716,420.24	0.99							
485,000	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	3,894,064.60	2.24							
150,000	GALAXY ENTERTAINMENT GROUP LTD	HKD	1,004,111.71	0.58							

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Green Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	1,888,110,469.10	Capitalisation T (EUR)	31/03/2023	EUR	4,549.90
	30/09/2022	EUR	1,312,711,959.33		30/09/2022	EUR	4,486.20
	30/09/2021	EUR	1,419,120,341.76		30/09/2021	EUR	5,699.77
<b>Valor liquidativo por acción**</b>				Capitalisation X (EUR)	31/03/2023	EUR	196.52
					30/09/2022	EUR	194.43
Capitalisation I (EUR)	31/03/2023	EUR	4,536.97	Capitalisation Z (EUR)	31/03/2023	EUR	3,984.50
	30/09/2022	EUR	4,474.79		30/09/2022	EUR	3,925.97
	30/09/2021	EUR	5,688.70		30/09/2021	EUR	4,981.16
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	79.25	Distribution I (EUR)	31/03/2023	EUR	4,076.18
	30/09/2022	GBP	77.65		30/09/2022	EUR	4,058.49
	30/09/2021	GBP	97.69		30/09/2021	EUR	5,159.50
Capitalization I Hedged (i) (SEK)	31/03/2023	SEK	50,791.06	Distribution P (EUR)	31/03/2023	EUR	206.19
	30/09/2022	SEK	-		30/09/2022	EUR	205.05
	30/09/2021	SEK	-		30/09/2021	EUR	261.37
Capitalisation I Hedged (i) (USD)	31/03/2023	USD	4,790.16	Distribution Q (EUR)	31/03/2023	EUR	4,983.02
	30/09/2022	USD	4,654.38		30/09/2022	EUR	-
	30/09/2021	USD	5,818.07		30/09/2021	EUR	-
Capitalisation N (EUR)	31/03/2023	EUR	22.32	Distribution R (EUR)	31/03/2023	EUR	191.70
	30/09/2022	EUR	22.03		30/09/2022	EUR	190.82
	30/09/2021	EUR	28.02		30/09/2021	EUR	242.69
Capitalisation P (EUR)	31/03/2023	EUR	215.69	Distribution R Hedged (i) (GBP)	31/03/2023	GBP	80.82
	30/09/2022	EUR	213.02		30/09/2022	GBP	79.90
	30/09/2021	EUR	271.54		30/09/2021	GBP	100.61
Capitalization P Hedged (i) (NOK)	31/03/2023	NOK	2,565.47	Distribution R Hedged (i) (USD)	31/03/2023	USD	204.57
	30/09/2022	NOK	-		30/09/2022	USD	200.72
	30/09/2021	NOK	-		30/09/2021	USD	251.28
Capitalisation P Hedged (i) (SEK)	31/03/2023	SEK	82.78	Distribution Z (EUR)	31/03/2023	EUR	4,484.89
	30/09/2022	SEK	81.73		30/09/2022	EUR	4,460.94
	30/09/2021	SEK	103.80		30/09/2021	EUR	5,659.76
Capitalisation R (EUR)	31/03/2023	EUR	209.39	<b>Número de acciones</b>	Capitalisation I (EUR)	31/03/2023	157,670
	30/09/2022	EUR	206.60			30/09/2022	133,710
	30/09/2021	EUR	262.82			30/09/2021	118,995
Capitalization R Hedged (i) (DKK)	31/03/2023	DKK	2,003.58	Capitalisation I Hedged (i) (GBP)	31/03/2023	2,259	
	30/09/2022	DKK	-		30/09/2022	1,628	
	30/09/2021	DKK	-		30/09/2021	1,487	
Capitalization R Hedged (i) (GBP)	31/03/2023	GBP	99.85	Capitalization I Hedged (i) (SEK)	31/03/2023	0.40	
	30/09/2022	GBP	-		30/09/2022	-	
	30/09/2021	GBP	-		30/09/2021	-	
Capitalization R Hedged (i) (NOK)	31/03/2023	NOK	2,567.50	Capitalisation I Hedged (i) (USD)	31/03/2023	1,744	
	30/09/2022	NOK	-		30/09/2022	1,264	
	30/09/2021	NOK	-		30/09/2021	858	
Capitalization R Hedged (i) (SEK)	31/03/2023	SEK	2,558.33				
	30/09/2022	SEK	-				
	30/09/2021	SEK	-				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

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\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Green Bond

(Denominado en EUR)

## Estadísticas (continuación)

Número de acciones			Número de acciones		
Capitalisation N (EUR)	31/03/2023	4,029,376	Distribution Q (EUR)	31/03/2023	94,777
	30/09/2022	3,776,349		30/09/2022	-
	30/09/2021	4,601,215		30/09/2021	-
Capitalisation P (EUR)	31/03/2023	199,750	Distribution R (EUR)	31/03/2023	5,373
	30/09/2022	157,173		30/09/2022	6,166
	30/09/2021	239,897		30/09/2021	33,355
Capitalization P Hedged (i) (NOK)	31/03/2023	8	Distribution R Hedged (i) (GBP)	31/03/2023	18,005
	30/09/2022	-		30/09/2022	18,005
	30/09/2021	-		30/09/2021	20
Capitalisation P Hedged (i) (SEK)	31/03/2023	14,401	Distribution R Hedged (i) (USD)	31/03/2023	8
	30/09/2022	9,305		30/09/2022	8
	30/09/2021	3,573		30/09/2021	8
Capitalisation R (EUR)	31/03/2023	92,369	Distribution Z (EUR)	31/03/2023	33,311
	30/09/2022	94,536		30/09/2022	33,155
	30/09/2021	119,498		30/09/2021	27,905
Capitalization R Hedged (i) (DKK)	31/03/2023	8	<b>Dividendo</b>		
	30/09/2022	-	Distribution I (EUR)	14/12/2022 EUR	39.70
	30/09/2021	-			
Capitalization R Hedged (i) (GBP)	31/03/2023	20	Distribution P (EUR)	14/12/2022 EUR	1.46
	30/09/2022	-			
	30/09/2021	-	Distribution R (EUR)	14/12/2022 EUR	1.75
Capitalization R Hedged (i) (NOK)	31/03/2023	8	Distribution R Hedged (i) (GBP)	14/12/2022 GBP	0.71
	30/09/2022	-			
	30/09/2021	-	Distribution R Hedged (i) (USD)	14/12/2022 USD	1.86
Capitalization R Hedged (i) (SEK)	31/03/2023	8	Distribution Z (EUR)	14/12/2022 EUR	43.65
	30/09/2022	-			
	30/09/2021	-			
Capitalisation T (EUR)	31/03/2023	17,073	<b>Gastos corrientes en %*</b>		
	30/09/2022	18,318	Capitalisation I (EUR)	31/03/2023	0.33%
	30/09/2021	17,565	Capitalisation I Hedged (i) (GBP)	31/03/2023	0.35%
Capitalisation X (EUR)	31/03/2023	17,258	Capitalization I Hedged (i) (SEK)	31/03/2023	0.35%
	30/09/2022	14,216	Capitalisation I Hedged (i) (USD)	31/03/2023	0.35%
	30/09/2021	7,110	Capitalisation N (EUR)	31/03/2023	0.40%
Capitalisation Z (EUR)	31/03/2023	62,447	Capitalisation P (EUR)	31/03/2023	0.60%
	30/09/2022	69,099	Capitalization P Hedged (i) (NOK)	31/03/2023	0.57%
	30/09/2021	3,288	Capitalisation P Hedged (i) (SEK)	31/03/2023	0.62%
Distribution I (EUR)	31/03/2023	12,861	Capitalisation R (EUR)	31/03/2023	0.40%
	30/09/2022	14,665			
	30/09/2021	42,468			
Distribution P (EUR)	31/03/2023	27,685			
	30/09/2022	26,915			
	30/09/2021	33,680			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Green Bond

(Denominado en EUR)

**Estadísticas (continuación)**

Capitalization R Hedged (i) (DKK)	31/03/2023	0.40%
Capitalization R Hedged (i) (GBP)	31/03/2023	0.38%
Capitalization R Hedged (i) (NOK)	31/03/2023	0.40%
Capitalization R Hedged (i) (SEK)	31/03/2023	0.37%
Capitalisation T (EUR)	31/03/2023	0.27%
Capitalisation X (EUR)	31/03/2023	0.95%
Capitalisation Z (EUR)	31/03/2023	0.13%
Distribution I (EUR)	31/03/2023	0.33%
Distribution P (EUR)	31/03/2023	0.60%
Distribution Q (EUR)	31/03/2023	0.20%
Distribution R (EUR)	31/03/2023	0.38%
Distribution R Hedged (i) (GBP)	31/03/2023	0.42%
Distribution R Hedged (i) (USD)	31/03/2023	0.37%
Distribution Z (EUR)	31/03/2023	0.13%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(79.13%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Green Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>1,856,903,386.18</b>
Obligaciones y otros instrumentos de deuda		1,856,903,386.18
<b>Efectivo en bancos</b>		<b>15,831,799.36</b>
<b>Cuenta de depósito de garantía</b>		<b>4,956,843.24</b>
<b>Otros activos</b>	4, 12	<b>16,411,508.69</b>
<b>Total activos</b>		<b>1,894,103,537.47</b>
<b>Pasivos corrientes</b>	4, 12	<b>(4,353,517.78)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(1,639,550.59)</b>
Contratos a plazo sobre divisas		(49,661.85)
Futuros		(1,589,888.74)
<b>Total pasivo</b>		<b>(5,993,068.37)</b>
<b>Activos netos al final del período</b>		<b>1,888,110,469.10</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Green Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,675,000	TENNET HOLDING BV 1.750% 04/06/2027 EMTN	EUR	1,584,242.12	0.08
					6,932,000	TENNET HOLDING BV 2.125% 17/11/2029 EMTN	EUR	6,493,850.53	0.34
					9,803,000	TENNET HOLDING BV 2.750% 17/05/2042 EMTN	EUR	8,611,951.48	0.46
					6,440,000	TENNET HOLDING BV 4.500% 28/10/2034 EMTN	EUR	6,929,175.38	0.37
					8,300,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	9,023,877.11	0.48
					7,145,000	VESTEDA FINANCE BV 0.750% 18/10/2031 EMTN	EUR	5,224,131.20	0.28
					10,127,000	VESTEDA FINANCE BV 1.500% 24/05/2027 EMTN	EUR	9,090,303.06	0.48
								<b>360,531,177.38</b>	<b>19.09</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Francia</b>				
<b>Países Bajos</b>					6,000,000	AXA SA 07/10/2041 FRN EMTN	EUR	4,517,908.26	0.24
3,400,000	ALLIANDER NV 0.875% 22/04/2026 EMTN	EUR	3,154,518.03	0.17	19,700,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.100% 08/10/2027 EMTN	EUR	16,858,283.47	0.89
8,207,000	ALLIANDER NV 0.875% 24/06/2032 EMTN	EUR	6,657,981.03	0.35	5,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 29/06/2028 EMTN	EUR	4,215,399.85	0.22
6,996,000	ALLIANDER NV 2.625% 09/09/2027 EMTN	EUR	6,808,607.10	0.36	1,200,000	BNP PARIBAS SA 04/06/2026 FRN	EUR	1,114,224.37	0.06
2,000,000	CTP NV 0.625% 27/09/2026 EMTN	EUR	1,586,069.04	0.08	3,100,000	BNP PARIBAS SA 1.125% 28/08/2024 EMTN	EUR	2,992,829.25	0.16
9,281,000	CTP NV 0.750% 18/02/2027 EMTN	EUR	7,195,602.46	0.38	12,800,000	BNP PARIBAS SA 13/01/2029 FRN EMTN	EUR	12,899,100.67	0.68
6,937,000	CTP NV 0.875% 20/01/2026 EMTN	EUR	5,785,881.30	0.31	6,700,000	BNP PARIBAS SA 14/10/2027 FRN EMTN	EUR	5,868,663.00	0.31
800,000	CTP NV 1.250% 21/06/2029 EMTN	EUR	548,805.95	0.03	22,500,000	BNP PARIBAS SA 30/05/2028 FRN EMTN	EUR	19,424,555.78	1.03
843,000	CTP NV 1.500% 27/09/2031 EMTN	EUR	549,582.36	0.03	2,000,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.100% 13/11/2029 EMTN	EUR	1,633,540.58	0.09
5,000,000	DE VOLKSBANK NV 0.375% 03/03/2028 EMTN	EUR	4,128,840.90	0.22	5,000,000	CNP ASSURANCES 27/07/2050 FRN	EUR	4,055,709.40	0.21
18,300,000	DE VOLKSBANK NV 04/05/2027 FRN	EUR	17,180,917.85	0.90	15,000,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.050% 06/12/2029 EMTN	EUR	12,191,238.00	0.65
3,000,000	DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	2,733,306.09	0.14	6,000,000	CREDIT AGRICOLE SA 0.375% 21/10/2025 EMTN	EUR	5,538,215.34	0.29
4,205,000	DIGITAL DUTCH FINCO BV 1.000% 15/01/2032	EUR	2,953,588.34	0.16	300,000	ENGIE SA FRN PERP	EUR	289,934.12	0.02
8,442,000	DIGITAL DUTCH FINCO BV 1.500% 15/03/2030	EUR	6,583,738.18	0.35	1,200,000	ENGIE SA FRN PERP	EUR	969,700.08	0.05
3,578,000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	2,470,059.85	0.13	3,600,000	ENGIE SA 0.375% 21/06/2027 EMTN	EUR	3,178,670.29	0.17
4,151,000	EDP FINANCE BV 0.375% 16/09/2026 EMTN	EUR	3,717,110.91	0.20	1,500,000	ENGIE SA 0.375% 26/10/2029 EMTN	EUR	1,222,735.49	0.06
4,253,000	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	4,091,472.93	0.22	1,600,000	ENGIE SA 1.375% 21/06/2039 EMTN	EUR	1,081,156.85	0.06
12,500,000	EDP FINANCE BV 1.875% 21/09/2029 EMTN	EUR	11,098,775.25	0.59	3,800,000	ENGIE SA 1.375% 28/02/2029 EMTN	EUR	3,374,673.41	0.18
10,865,000	EDP FINANCE BV 3.875% 11/03/2030	EUR	10,868,203.22	0.58	3,400,000	ENGIE SA 1.750% 27/03/2028 EMTN	EUR	3,131,247.00	0.17
5,367,000	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033 EMTN	EUR	4,477,292.07	0.24	5,000,000	ENGIE SA 1.750% 27/03/2028 EMTN	EUR	4,604,775.00	0.24
6,508,000	ENBW INTERNATIONAL FINANCE BV 4.049% 22/11/2029 EMTN	EUR	6,631,397.34	0.35	2,000,000	ENGIE SA 4.250% 11/01/2043 EMTN	EUR	1,990,083.34	0.11
10,105,000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026 EMTN	EUR	9,439,305.44	0.50	1,900,000	ENGIE SA 2.250% 20/12/2047 EMTN	EUR	1,890,411.50	0.10
14,761,000	ENEL FINANCE INTERNATIONAL NV 1.500% 21/07/2025 EMTN	EUR	14,160,003.97	0.75	78,000,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/06/2044	EUR	46,568,181.66	2.47
13,000,000	ENEXIS HOLDING NV 0.375% 14/04/2033 EMTN	EUR	9,669,051.60	0.51	62,409,000	FRANCE GOVERNMENT BOND OAT 1.750% 25/06/2039	EUR	51,996,009.67	2.75
6,000,000	ENEXIS HOLDING NV 0.625% 17/06/2032 EMTN	EUR	4,688,895.60	0.25	6,000,000	GECCINA SA 0.875% 30/06/2036 EMTN	EUR	3,904,260.00	0.21
9,307,000	E.ON INTERNATIONAL FINANCE BV 1.250% 19/10/2027 EMTN	EUR	8,539,812.82	0.45	7,200,000	LA BANQUE POSTALE SA 1.375% 24/04/2029 EMTN	EUR	6,129,524.09	0.32
700,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	695,067.13	0.04	8,000,000	LA POSTE SA 1.450% 30/11/2028 EMTN	EUR	7,141,708.64	0.38
7,700,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	5,903,076.10	0.31	1,600,000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027 EMTN	EUR	1,463,819.47	0.08
10,700,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	9,115,309.67	0.48	7,500,000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.750% 12/01/2034 EMTN	EUR	5,667,913.80	0.30
3,200,000	IBERDROLA INTERNATIONAL BV FRN PERP EMTN	EUR	3,135,864.99	0.17	6,800,000	SNCF RESEAU 0.750% 25/05/2036 EMTN	EUR	4,878,377.94	0.26
500,000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025 EMTN	EUR	467,796.90	0.02	4,000,000	SNCF RESEAU 1.000% 09/11/2031 EMTN	EUR	3,363,250.52	0.18
2,000,000	ING GROEP NV 01/07/2026 FRN	USD	1,684,333.20	0.09	4,000,000	SNCF RESEAU 1.875% 30/03/2034 EMTN	EUR	3,463,342.92	0.18
1,600,000	ING GROEP NV 09/06/2032 FRN EMTN	EUR	1,355,038.26	0.07	4,000,000	SNCF RESEAU 2.250% 20/12/2047 EMTN	EUR	3,080,220.60	0.16
9,700,000	ING GROEP NV 23/05/2026 FRN EMTN	EUR	9,308,641.28	0.49	3,000,000	SOCIETE DU GRAND PARIS EPIC 0.300% 25/11/2031 EMTN	EUR	2,350,351.17	0.12
2,100,000	ING GROEP NV 24/08/2033 FRN	EUR	1,993,006.41	0.11	13,300,000	SOCIETE DU GRAND PARIS EPIC 0.700% 15/10/2060 EMTN	EUR	5,205,470.64	0.28
2,317,000	KONINKLIJKE AHOLD DELHAIZE NV 3.500% 04/04/2028	EUR	2,317,455.64	0.12	8,000,000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046 EMTN	EUR	4,578,176.88	0.24
6,000,000	LEASEPLAN CORP NV 3.500% 09/04/2025 EMTN	EUR	5,927,524.62	0.31	9,100,000	SOCIETE DU GRAND PARIS EPIC 1.000% 18/02/2070 EMTN	EUR	3,752,441.24	0.20
8,000,000	NATIONALE-NEDERLANDEN BANK NV/THE NETHERLANDS 1.875% 17/05/2032 EMTN	EUR	7,181,935.92	0.38	14,500,000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028 EMTN	EUR	13,090,320.73	0.69
69,211,207	NETHERLANDS GOVERNMENT BOND 0.500% 15/01/2040	EUR	48,651,268.40	2.57	22,000,000	SOCIETE DU GRAND PARIS EPIC 1.625% 08/04/2042 EMTN	EUR	15,901,581.96	0.84
6,700,000	NN GROUP NV 01/03/2043 FRN EMTN	EUR	6,347,853.23	0.34	9,900,000	SOCIETE DU GRAND PARIS EPIC 1.700% 25/05/2050 EMTN	EUR	6,640,638.94	0.35
5,000,000	STEDIN HOLDING NV ZCP 16/11/2026 EMTN	EUR	4,448,077.80	0.24	12,500,000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030 EMTN	EUR	10,503,947.13	0.56
4,000,000	STEDIN HOLDING NV 2.375% 03/06/2030 EMTN	EUR	3,721,977.16	0.20	1,721,000	UNIBAIL-RODAMCO-WESTFIELD SE 1.000% 14/03/2025 EMTN	EUR	1,621,000.78	0.09
10,140,000	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	8,564,528.83	0.45	4,008,000	UNIBAIL-RODAMCO-WESTFIELD SE 2.500% 26/02/2024 EMTN	EUR	3,958,920.40	0.21
800,000	TELEFONICA EUROPE BV FRN PERP	EUR	815,448.26	0.04					
9,091,000	TENNET HOLDING BV FRN PERP	EUR	8,923,295.14	0.47					
10,990,000	TENNET HOLDING BV FRN PERP	EUR	10,252,236.35	0.54					
1,355,000	TENNET HOLDING BV 0.500% 30/11/2040 EMTN	EUR	879,166.02	0.05					
4,398,000	TENNET HOLDING BV 0.875% 03/06/2030 EMTN	EUR	3,777,434.81	0.20					
5,216,000	TENNET HOLDING BV 1.000% 13/06/2026 EMTN	EUR	4,892,683.42	0.26					
4,097,000	TENNET HOLDING BV 1.375% 05/06/2028 EMTN	EUR	3,746,703.06	0.20					
4,868,000	TENNET HOLDING BV 1.500% 03/06/2039 EMTN	EUR	3,749,104.27	0.20					

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Green Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Alemania</b>					24,938,000	SPAIN GOVERNMENT BOND 1.000% 30/07/2042	EUR	15,808,687.73	0.83
10,700,000	AMPRION GMBH 3.971% 22/09/2032	EUR	10,888,143.56	0.58	8,000,000	TELEFONICA EMISIONES SA 1.069% 05/02/2024 EMTN	EUR	7,845,612.72	0.42
10,300,000	BERLIN HYP AG 0.500% 26/09/2023 EMTN	EUR	10,150,372.42	0.54	<b>138,671,978.22 7.34</b>				
5,400,000	BERLIN HYP AG 1.125% 25/10/2027 EMTN	EUR	4,727,663.77	0.25	<b>Italia</b>				
33,000,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2031	EUR	27,462,116.88	1.45	700,000	ACEA SPA ZCP 28/09/2025 EMTN	EUR	636,506.08	0.03
30,000,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2050	EUR	16,257,255.30	0.86	5,943,000	ACEA SPA 0.250% 28/07/2030 EMTN	EUR	4,615,233.78	0.24
28,386,000	DEUTSCHE KREDITBANK AG 0.010% 23/02/2026	EUR	25,313,241.33	1.34	3,776,000	ACEA SPA 3.875% 24/01/2031 EMTN	EUR	3,739,327.45	0.20
12,488,000	DZ HYP AG 0.750% 21/11/2029 EMTN	EUR	10,772,607.98	0.57	3,614,000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030 EMTN	EUR	2,916,692.07	0.15
4,500,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/08/2079 FRN	EUR	3,753,657.27	0.20	2,100,000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031 EMTN	EUR	1,707,420.39	0.09
4,000,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/11/2079 FRN	EUR	3,715,000.00	0.20	8,000,000	CREDIT AGRICOLE ITALIA SPA 0.125% 15/03/2033	EUR	5,656,821.84	0.30
3,700,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 29/06/2080 FRN	EUR	3,262,746.10	0.17	1,000,000	ERG SPA 0.500% 11/09/2027	EUR	862,335.62	0.05
3,100,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 31/08/2081 FRN	EUR	2,402,500.00	0.13	8,691,000	ERG SPA 0.875% 15/09/2031 EMTN	EUR	6,656,449.59	0.35
2,623,000	E.ON SE ZCP 28/08/2024 EMTN	EUR	2,498,217.70	0.13	845,000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028 EMTN	EUR	710,698.41	0.04
9,300,000	E.ON SE 0.350% 28/02/2030 EMTN	EUR	7,410,326.96	0.39	333,000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026 EMTN	EUR	308,393.89	0.02
2,558,000	E.ON SE 0.375% 29/09/2027 EMTN	EUR	2,255,163.68	0.12	1,000,000	FERROVIE DELLO STATO ITALIANE SPA 3.750% 14/04/2027 EMTN	EUR	994,775.28	0.05
1,000,000	E.ON SE 0.600% 01/10/2032 EMTN	EUR	757,904.50	0.04	4,625,000	HERA SPA 0.875% 05/07/2027 EMTN	EUR	4,139,747.82	0.22
8,103,000	E.ON SE 1.625% 29/03/2031 EMTN	EUR	7,003,572.08	0.37	5,485,000	HERA SPA 2.500% 25/05/2029 EMTN	EUR	5,027,445.85	0.27
5,804,000	E.ON SE 3.875% 12/01/2035 EMTN	EUR	5,759,171.36	0.31	8,200,000	INTESA SANPAOLO SPA 0.750% 04/12/2024	EUR	7,795,030.54	0.41
8,300,000	EUROGRID GMBH 1.113% 15/05/2032 EMTN	EUR	6,756,085.63	0.36	8,650,000	INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	7,363,749.24	0.39
8,400,000	EUROGRID GMBH 3.279% 05/09/2031 EMTN	EUR	8,243,598.80	0.44	7,367,000	INTESA SANPAOLO SPA 08/03/2028 FRN EMTN	EUR	7,380,767.60	0.39
4,200,000	ING-DIBA AG 0.010% 07/10/2028 EMTN	EUR	3,552,992.90	0.19	2,747,000	INTESA SANPAOLO SPA 4.750% 06/09/2027 EMTN	EUR	2,747,648.73	0.15
7,000,000	ING-DIBA AG 2.375% 13/09/2030 EMTN	EUR	6,690,140.38	0.35	14,000,000	IREN SPA 1.500% 24/10/2027 EMTN	EUR	12,766,442.78	0.68
66,300,000	KREDITANSTALT FUER WIEDERAUFBAU ZCP 15/06/2029 EMTN	EUR	55,680,683.25	2.96	34,100,000	ITALY BUONI POLIENNALI DEL TESORO 1.500% 30/04/2045	EUR	20,657,358.52	1.09
1,500,000	LANDESBANK BADEN-WUERTTEMBERG 0.250% 21/07/2028 EMTN	EUR	1,221,845.45	0.06	36,500,000	ITALY BUONI POLIENNALI DEL TESORO 4.000% 30/04/2035	EUR	35,695,506.06	1.89
2,900,000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 24/05/2024 EMTN	EUR	2,783,155.20	0.15	<b>132,378,351.54 7.01</b>				
5,700,000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 29/07/2026 EMTN	EUR	4,954,377.19	0.26	<b>Supranacional - Multinacional</b>				
2,110,000	MERCEDES-BENZ GROUP AG 0.750% 10/09/2030 EMTN	EUR	1,755,385.45	0.09	5,851,000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHNMATERIA 0.100% 20/05/2030 EMTN	EUR	4,747,232.96	0.25
2,661,000	MERCEDES-BENZ GROUP AG 0.750% 11/03/2033 EMTN	EUR	2,058,771.42	0.11	5,000,000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHNMATERIA 3.125% 09/11/2031 EMTN	EUR	4,995,690.20	0.26
600,000	NRW BANK 0.625% 02/02/2029 EMTN	EUR	524,493.71	0.03	16,298,000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHNMATERIA 0.150% 10/10/2034 EMT	EUR	11,621,811.58	0.62
3,000,000	VONOVIA SE 0.625% 24/03/2031 EMTN	EUR	2,057,705.49	0.11	12,071,000	EUROPEAN INVESTMENT BANK 0.010% 15/11/2035	EUR	8,170,748.12	0.43
2,000,000	VONOVIA SE 2.375% 25/03/2032	EUR	1,550,064.30	0.08	20,982,000	EUROPEAN INVESTMENT BANK 0.500% 13/11/2037 EMTN	EUR	14,480,476.15	0.77
3,500,000	VONOVIA SE 5.000% 23/11/2030 EMTN	EUR	3,273,865.84	0.17	9,041,000	EUROPEAN INVESTMENT BANK 1.500% 15/11/2047	EUR	6,476,660.21	0.34
1,200,000	ZF FINANCE GMBH 2.000% 06/05/2027 EMTN	EUR	1,033,072.99	0.05	53,600,000	EUROPEAN UNION 0.400% 04/02/2037	EUR	36,979,651.97	1.96
<b>246,525,898.89 13.06</b>					56,000,000	EUROPEAN UNION 1.250% 04/02/2043	EUR	39,472,342.56	2.10
<b>España</b>					<b>126,944,613.75 7.73</b>				
4,000,000	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027 EMTN	EUR	3,481,237.08	0.18	<b>Noruega</b>				
5,000,000	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032 EMTN	EUR	4,100,625.50	0.22	10,138,000	DNB BANK ASA 14/03/2029 FRN EMTN	EUR	10,305,249.02	0.55
2,000,000	ADIF ALTA VELOCIDAD 0.550% 30/04/2030 EMTN	EUR	1,632,915.26	0.09	11,713,000	DNB BANK ASA 18/01/2028 FRN EMTN	EUR	10,396,004.57	0.55
5,800,000	ADIF ALTA VELOCIDAD 1.250% 04/05/2026 EMTN	EUR	5,469,164.93	0.29	12,360,000	DNB BANK ASA 21/09/2027 FRN EMTN	EUR	12,151,291.51	0.64
9,196,000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	8,337,569.95	0.44	9,000,000	DNB BOLIGKREDITT AS 0.010% 21/01/2031	EUR	7,033,243.41	0.37
7,500,000	BANCO DE SABADELL SA 10/11/2028 FRN EMTN	EUR	7,540,258.13	0.40	2,300,000	DNB BANK ASA 0.250% 09/11/2026 EMTN	EUR	2,014,895.96	0.11
3,100,000	BANCO DE SABADELL SA 11/03/2027 FRN	EUR	2,798,152.13	0.15	7,000,000	DNB BANK ASA 15/07/2027 FRN EMTN	EUR	6,125,812.28	0.32
800,000	BANCO DE SABADELL SA 16/06/2028 FRN EMTN	EUR	651,328.94	0.03	12,443,000	SPAREBANKEN SOER BOLIGKREDITT AS 0.010% 26/10/2026	EUR	11,080,570.51	0.59
3,000,000	BANCO DE SABADELL SA 24/03/2026 FRN EMTN	EUR	2,821,200.69	0.15	4,800,000	SPAREBANKEN VEST BOLIGKREDITT AS 0.010% 11/11/2026 EMTN	EUR	4,273,164.62	0.23
7,800,000	BANCO SANTANDER SA 0.300% 04/10/2026 EMTN	EUR	6,976,070.09	0.37	2,255,000	SPAREBANKEN VEST BOLIGKREDITT AS 0.010% 28/06/2027	EUR	1,969,872.57	0.10
5,100,000	BANCO SANTANDER SA 1.125% 23/06/2027 EMTN	EUR	4,560,539.95	0.24	799,000	SR-BOLIGKREDITT AS 0.010% 08/10/2026	EUR	713,856.42	0.04
15,900,000	BANCO SANTANDER SA 24/06/2029 FRN EMTN	EUR	13,205,838.17	0.69	9,112,000	STATKRAFT AS 2.875% 13/09/2029 EMTN	EUR	8,909,535.64	0.47
7,700,000	CAIXABANK SA 09/02/2029 FRN EMTN	EUR	6,349,587.86	0.34	<b>74,973,496.51 3.97</b>				
10,700,000	CAIXABANK SA 14/11/2030 FRN EMTN	EUR	11,070,457.65	0.59					
8,000,000	CAIXABANK SA 18/11/2026 FRN EMTN	EUR	7,206,030.88	0.38					
5,400,000	CAIXABANK SA 3.750% 07/09/2029 EMTN	EUR	5,382,904.30	0.29					
8,500,000	IBERDROLA FINANZAS SA FRN PERP	EUR	7,041,898.87	0.37					
5,600,000	IBERDROLA FINANZAS SA 1.250% 28/10/2026 EMTN	EUR	5,246,407.49	0.28					
11,300,000	IBERDROLA FINANZAS SA 3.375% 22/11/2032 EMTN	EUR	11,145,489.90	0.59					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Green Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Bélgica</b>					<b>Corea del Sur</b>				
2,000,000	BELFIUS BANK SA 0.375% 08/06/2027 EMTN	EUR	1,737,666.52	0.09	30,447,000	KOOKMIN BANK 0.048% 19/10/2026	EUR	26,936,598.82	1.43
34,806,000	BELGIUM GOVERNMENT BOND 1.250% 22/04/2033	EUR	29,896,081.17	1.58	3,132,000	LG CHEM LTD 3.625% 15/04/2029	USD	2,711,564.26	0.14
14,700,000	KBC GROUP NV 01/03/2027 FRN EMTN	EUR	13,164,792.71	0.70	4,950,000	SK HYNIX INC 2.375% 19/01/2031	USD	3,413,008.89	0.18
12,700,000	KBC GROUP NV 16/06/2027 FRN EMTN	EUR	11,332,834.08	0.60				<b>33,061,171.97</b>	<b>1.75</b>
16,000,000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.750% 22/04/2039	EUR	15,033,512.64	0.80	<b>Estados Unidos</b>				
4,700,000	PROXIMUS SADP 0.750% 17/11/2036 EMTN	EUR	3,141,372.14	0.17	8,320,000	APPLE INC ZCP 15/11/2025	EUR	7,685,002.29	0.40
			<b>74,306,259.26</b>	<b>3.94</b>	2,715,000	APPLE INC 3.000% 20/06/2027	USD	2,413,804.53	0.13
<b>Irlanda</b>					1,521,000	DIGITAL EURO FINCO LLC 2.500% 16/01/2026	EUR	1,420,008.44	0.08
13,081,000	AIB GROUP PLC 16/02/2029 FRN	EUR	13,540,717.49	0.72	4,500,000	EQUINIX INC 0.250% 15/03/2027	EUR	3,880,776.33	0.21
4,000,000	AIB GROUP PLC 30/05/2031 FRN EMTN	EUR	3,624,427.52	0.19	9,500,000	EQUINIX INC 1.000% 15/03/2033	EUR	6,959,762.89	0.36
3,419,000	BANK OF IRELAND GROUP PLC 16/07/2028 FRN	EUR	3,427,256.54	0.18	995,000	PEPSICO INC 2.875% 15/10/2049	USD	697,819.17	0.04
7,472,000	ESB FINANCE DAC 1.125% 11/06/2030 EMTN	EUR	6,377,771.40	0.34	4,379,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	3,892,771.75	0.21
37,875,000	IRELAND GOVERNMENT BOND 1.350% 18/03/2031	EUR	34,380,798.70	1.82	3,000,000	VF CORP 4.250% 07/03/2029 EMTN	EUR	2,991,778.74	0.16
1,274,000	SMURFIT KAPPA TREASURY ULC 1.000% 22/09/2033	EUR	937,658.41	0.05				<b>29,941,724.14</b>	<b>1.59</b>
			<b>62,288,630.06</b>	<b>3.30</b>	<b>Dinamarca</b>				
<b>Luxemburgo</b>					8,083,000	AP MOLLER - MAERSK A/S 0.750% 25/11/2031 EMTN	EUR	6,217,667.50	0.34
3,000,000	ACEF HOLDING SCA 0.750% 14/06/2028	EUR	2,242,893.54	0.12	5,000,000	KOMMUNEKREDIT 0.125% 26/09/2040 EMTN	EUR	2,952,095.35	0.16
10,800,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	8,890,490.02	0.46	1,778,000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	1,199,882.39	0.06
4,000,000	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	2,943,328.84	0.16	2,883,000	ORSTED AS 1.500% 26/11/2029	EUR	2,541,898.72	0.13
3,618,000	LOGICOR FINANCING SARL 2.000% 17/01/2034 EMTN	EUR	2,157,830.45	0.11	3,077,000	ORSTED AS 24/11/3017 FRN	EUR	2,914,069.40	0.15
3,172,000	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029 EMTN	EUR	2,488,400.09	0.13	2,400,000	ORSTED AS 2.875% 14/06/2033 EMTN	EUR	2,214,983.04	0.12
1,688,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032 EMTN	EUR	1,255,505.96	0.07	7,090,000	ORSTED AS 3.250% 13/09/2031 EMTN	EUR	6,875,994.52	0.36
2,577,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.750% 15/03/2028 EMTN	EUR	2,276,824.49	0.12	3,251,000	ORSTED AS 4.125% 01/03/2035 EMTN	EUR	3,311,626.14	0.18
7,375,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031 EMTN	EUR	6,342,843.01	0.34				<b>28,228,217.06</b>	<b>1.50</b>
3,400,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.625% 07/03/2030 EMTN	EUR	3,095,496.31	0.16	<b>Gran Bretaña</b>				
2,125,000	PROLOGIS INTERNATIONAL FUNDING II SA 4.625% 21/02/2035 EMTN	EUR	1,985,320.29	0.11	12,028,000	NATIONAL GRID PLC 0.250% 01/09/2028 EMTN	EUR	9,955,125.51	0.52
6,984,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	5,254,811.19	0.28	11,573,000	NATIONAL GRID PLC 3.875% 16/01/2029 EMTN	EUR	11,512,781.51	0.61
2,719,000	SEGRO CAPITAL SARL 1.250% 23/03/2026 EMTN	EUR	2,423,709.53	0.13	4,064,000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031 EMTN	EUR	4,064,966.34	0.22
6,107,000	SEGRO CAPITAL SARL 1.875% 23/03/2030 EMTN	EUR	4,835,022.56	0.26				<b>25,532,873.36</b>	<b>1.35</b>
3,000,000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	2,280,540.87	0.12	<b>Finlandia</b>				
5,212,000	SELP FINANCE SARL 3.750% 10/08/2027 EMTN	EUR	4,794,278.89	0.25	15,074,000	NORDEA BANK ABP 0.375% 28/05/2026 EMTN	EUR	13,645,897.23	0.72
			<b>53,267,296.04</b>	<b>2.82</b>	2,500,000	NORDEA BANK ABP 0.500% 19/03/2031 EMTN	EUR	1,987,320.73	0.11
<b>Suecia</b>					8,053,000	UPM-KYMMENE OYJ 2.250% 23/05/2029 EMTN	EUR	7,406,533.91	0.39
14,500,000	SBAB BANK AB 0.500% 13/05/2025 EMTN	EUR	13,595,779.13	0.72				<b>23,039,751.87</b>	<b>1.22</b>
6,000,000	SBAB BANK AB 1.875% 10/12/2025 EMTN	EUR	5,739,480.30	0.30	<b>Japón</b>				
5,000,000	SKANDINAVISKA ENSKILDA BANKEN AB 4.000% 09/11/2026	EUR	4,984,458.80	0.26	3,341,000	EAST JAPAN RAILWAY CO 4.110% 22/02/2043 EMTN	EUR	3,340,669.94	0.18
1,187,000	TELIA CO AB 11/05/2081 FRN	EUR	1,048,085.45	0.06	3,628,000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	3,024,732.64	0.16
1,000,000	TELIA CO AB 30/06/2083 FRN	EUR	879,877.48	0.05	10,620,000	NTT FINANCE CORP 0.399% 13/12/2028 EMTN	EUR	8,927,157.77	0.47
2,000,000	VATTENFALL AB 0.050% 15/10/2025 EMTN	EUR	1,833,291.02	0.10				<b>15,292,560.35</b>	<b>0.81</b>
15,058,000	VATTENFALL AB 0.125% 12/02/2029 EMTN	EUR	12,557,925.83	0.66	<b>Chile</b>				
4,773,000	VATTENFALL AB 0.500% 24/06/2026 EMTN	EUR	4,356,934.96	0.23	7,388,000	CHILE GOVERNMENT INTERNATIONAL BOND 0.830% 02/07/2031	EUR	5,802,446.32	0.30
			<b>44,995,832.97</b>	<b>2.38</b>	3,265,000	CHILE GOVERNMENT INTERNATIONAL BOND 1.250% 29/01/2040	EUR	2,175,992.55	0.12
<b>Austria</b>								<b>7,978,438.87</b>	<b>0.42</b>
18,000,000	AUSTRIA GOVERNMENT BOND 1.850% 23/05/2049	EUR	14,178,290.04	0.76	<b>Australia</b>				
6,800,000	ERSTE GROUP BANK AG 0.125% 17/05/2028 EMTN	EUR	5,546,979.64	0.29	6,900,000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028 GMTN	EUR	6,459,153.55	0.34
8,300,000	ERSTE GROUP BANK AG 16/01/2031 FRN	EUR	8,167,208.80	0.43				<b>6,459,153.55</b>	<b>0.34</b>
6,400,000	RAIFFEISEN BANK INTERNATIONAL AG 17/06/2033 FRN	EUR	4,480,324.86	0.24					
4,300,000	VERBUND AG 0.900% 01/04/2041	EUR	2,901,361.53	0.15					
			<b>35,274,164.87</b>	<b>1.87</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Green Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>República Checa</b>				
6,600,000	CESKA SPORITELNA AS 13/09/2028 FRN EMTN	EUR	5,275,831.64	0.28
			<b>5,275,831.64</b>	<b>0.28</b>
<b>Hong Kong</b>				
4,955,000	MTR CORP LTD 1.625% 19/08/2030 EMTN	USD	3,792,206.32	0.20
			<b>3,792,206.32</b>	<b>0.20</b>
<b>Lituania</b>				
1,637,000	IGNITIS GRUPE AB 1.875% 10/07/2028 EMTN	EUR	1,415,152.35	0.07
2,149,000	IGNITIS GRUPE AB 2.000% 14/07/2027 EMTN	EUR	1,950,266.09	0.11
			<b>3,365,418.44</b>	<b>0.18</b>
<b>India</b>				
3,913,000	POWER FINANCE CORP LTD 1.841% 21/09/2028 GMTN	EUR	3,175,784.58	0.17
			<b>3,175,784.58</b>	<b>0.17</b>
<b>Portugal</b>				
2,500,000	EDP - ENERGIAS DE PORTUGAL SA 14/03/2082 FRN	EUR	2,101,951.60	0.11
			<b>2,101,951.60</b>	<b>0.11</b>
<b>Hungría</b>				
1,757,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.750% 05/06/2035	EUR	1,198,088.71	0.06
			<b>1,198,088.71</b>	<b>0.06</b>
			<b>1,856,903,386.18</b>	<b>98.35</b>
<b>Total cartera de títulos</b>			<b>1,856,903,386.18</b>	<b>98.35</b>

Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR		
<b>Contratos a plazo sobre divisas</b>						
19,459,185.07	EUR	21,191,000.00	USD	30/06/2023	19,459,185.07	51,872.37
1,697,165.27	GBP	1,906,368.19	EUR	19/04/2023	1,906,368.19	24,104.34
236,433.75	EUR	253,137.87	USD	19/04/2023	236,433.75	3,632.46
12,271.47	EUR	137,931.61	SEK	19/04/2023	12,271.47	28.05
237.75	EUR	2,640.48	NOK	19/04/2023	237.75	5.72
15,000.00	DKK	2,013.86	EUR	19/04/2023	2,013.86	0.04
2,013.50	EUR	15,000.00	DKK	03/04/2023	2,013.50	(0.11)
3,858.64	EUR	43,620.00	SEK	04/04/2023	3,858.64	(13.19)
43,901.02	NOK	3,952.91	EUR	19/04/2023	3,952.91	(95.19)
58,935.35	EUR	52,492.24	GBP	19/04/2023	58,935.35	(772.93)
1,365,517.71	SEK	122,341.96	EUR	19/04/2023	122,341.96	(1,132.53)
8,653,957.73	USD	8,086,007.00	EUR	19/04/2023	8,086,007.00	(127,290.88)
					<b>29,893,619.45</b>	<b>(49,661.85)</b>

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuros sobre tipos de interés</b>				
(500)	EURO-BOBL FUTURE 08/06/2023	EUR	58,940,000.00	(522,716.80)
158	EURO-BUND FUTURE 08/06/2023	EUR	21,462,720.00	(12,142.97)
(85)	EURO-BUXL 30Y BOND 08/06/2023	EUR	11,973,100.00	(504,480.00)
(6)	US ULTRA BOND (CBT) 21/06/2023	USD	779,373.19	(35,206.41)
(63)	US 10YR NOTE (CBT) 21/06/2023	USD	6,663,977.29	(199,330.38)
(60)	US 10YR ULTRA FUTURE 21/06/2023	USD	6,690,080.08	(244,182.74)
(25)	US 2YR NOTE (CBT) 30/06/2023	USD	4,750,635.69	(52,673.01)
(9)	US 5YR NOTE (CBT) 30/06/2023	USD	907,147.42	(19,156.43)
			<b>112,167,033.67</b>	<b>(1,589,888.74)</b>
<b>Total instrumentos financieros derivados</b>				<b>(1,639,550.59)</b>

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>1,856,903,386.18</b>	<b>98.35</b>
<b>Total instrumentos financieros derivados</b>	<b>(1,639,550.59)</b>	<b>(0.09)</b>
<b>Efectivo en bancos</b>	<b>15,831,799.36</b>	<b>0.84</b>
<b>Otros activos y pasivos</b>	<b>17,014,834.15</b>	<b>0.90</b>
<b>Total activos netos</b>	<b>1,888,110,469.10</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Green Bond Short Duration

(Denominado en EUR)

## Estadísticas

				<b>Número de acciones</b>				
<b>Patrimonio neto</b>	31/03/2023	EUR	793,557,023.06					
	30/09/2022	EUR	599,789,776.01					
	30/09/2021	EUR	230,463,162.61	Capitalisation R (EUR)	31/03/2023	198,342		
<b>Valor liquidativo por acción**</b>					30/09/2022	216,393		
					30/09/2021	67,116		
Capitalisation I (EUR)	31/03/2023	EUR	464.75	Capitalisation X (EUR)	31/03/2023	1,592		
	30/09/2022	EUR	456.63		30/09/2022	1,229		
	30/09/2021	EUR	511.06		30/09/2021	1,261		
Capitalisation I Hedged (i) (CHF)	31/03/2023	CHF	4,851.73	Distribution I (EUR)	31/03/2023	5,462		
	30/09/2022	CHF	4,803.13		30/09/2022	2,650		
	30/09/2021	CHF	-		30/09/2021	142		
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	94.59	Distribution I Hedged (i) (USD)	31/03/2023	9,813		
	30/09/2022	GBP	92.24		30/09/2022	7,183		
	30/09/2021	GBP	102.05		30/09/2021	5,409		
Capitalisation P (EUR)	31/03/2023	EUR	224.74	<b>Dividendo</b>				
	30/09/2022	EUR	221.12		Distribution I (EUR)	14/12/2022	EUR	66.93
	30/09/2021	EUR	247.99		Distribution I Hedged (i) (USD)	14/12/2022	USD	44.96
Capitalisation R (EUR)	31/03/2023	EUR	231.12					
	30/09/2022	EUR	227.16					
	30/09/2021	EUR	254.42					
Capitalisation X (EUR)	31/03/2023	EUR	223.42	<b>Gastos corrientes en %*</b>				
	30/09/2022	EUR	220.20		Capitalisation I (EUR)	31/03/2023	0.33%	
	30/09/2021	EUR	247.97		Capitalisation I Hedged (i) (CHF)	31/03/2023	0.35%	
Distribution I (EUR)	31/03/2023	EUR	6,897.94	Capitalisation I Hedged (i) (GBP)	31/03/2023	0.35%		
	30/09/2022	EUR	6,843.18	Capitalisation P (EUR)	31/03/2023	0.60%		
	30/09/2021	EUR	7,658.71	Capitalisation R (EUR)	31/03/2023	0.40%		
Distribution I Hedged (i) (USD)	31/03/2023	USD	4,800.35	Capitalisation X (EUR)	31/03/2023	0.95%		
	30/09/2022	USD	4,695.30	Distribution I (EUR)	31/03/2023	0.33%		
	30/09/2021	USD	5,166.13	Distribution I Hedged (i) (USD)	31/03/2023	0.35%		
<b>Número de acciones</b>				<b>Índice de rotación de la cartera en %*</b>				
	31/03/2023		1,326,407			31/03/2023	29.04%	
	30/09/2022		973,472					
Capitalisation I (EUR)	30/09/2021		350,515					
	31/03/2023		8,867					
	30/09/2022		9,735					
Capitalisation I Hedged (i) (CHF)	30/09/2021		-					
	31/03/2023		49,098					
	30/09/2022		41,396					
Capitalisation I Hedged (i) (GBP)	30/09/2021		37,817					
	31/03/2023		5,581					
	30/09/2022		1,983					
Capitalisation P (EUR)	30/09/2021		17,162					

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Green Bond Short Duration

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>730,298,130.35</b>
Obligaciones y otros instrumentos de deuda		730,298,130.35
<b>Total instrumentos financieros derivados</b>	2	<b>77,597.84</b>
Contratos a plazo sobre divisas		77,597.84
<b>Efectivo en bancos</b>		<b>16,768,540.62</b>
<b>Cuenta de depósito de garantía</b>		<b>51,376,407.31</b>
<b>Otros activos</b>	4, 12	<b>13,695,622.63</b>
<b>Total activos</b>		<b>812,216,298.75</b>
<b>Pasivos corrientes</b>	4, 12	<b>(4,984,098.31)</b>
<b>Total instrumentos financieros derivados</b>		<b>(13,675,177.38)</b>
Futuros		(13,675,177.38)
<b>Total pasivo</b>		<b>(18,659,275.69)</b>
<b>Activos netos al final del período</b>		<b>793,557,023.06</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Green Bond Short Duration

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					500,000	ALLIANDER NV 0.875% 22/04/2026 EMTN	EUR	463,899.71	0.06
					3,200,000	ALLIANDER NV 0.875% 24/06/2032 EMTN	EUR	2,596,020.38	0.33
					4,445,000	ALLIANDER NV 2.625% 09/09/2027 EMTN	EUR	4,325,937.47	0.55
					3,584,000	CTP NV 0.750% 18/02/2027 EMTN	EUR	2,778,691.87	0.35
					2,304,000	CTP NV 0.875% 20/01/2026 EMTN	EUR	1,921,676.59	0.24
					400,000	CTP NV 1.250% 21/06/2029 EMTN	EUR	274,402.98	0.03
					2,000,000	CTP NV 1.500% 27/09/2031 EMTN	EUR	1,303,872.74	0.16
					1,100,000	DE VOLKSBANK NV 0.010% 16/09/2024 EMTN	EUR	1,041,363.07	0.13
					5,000,000	DE VOLKSBANK NV 0.375% 03/03/2028 EMTN	EUR	4,128,840.90	0.52
					4,200,000	DE VOLKSBANK NV 04/05/2027 FRN	EUR	3,943,161.47	0.50
					2,400,000	DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	2,186,644.87	0.28
					2,090,000	DIGITAL DUTCH FINCO BV 1.000% 15/01/2032	EUR	1,468,014.18	0.18
					2,000,000	DIGITAL DUTCH FINCO BV 1.500% 15/03/2030	EUR	1,559,757.92	0.20
					2,500,000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	1,725,866.30	0.22
					4,600,000	EDP FINANCE BV 0.375% 16/09/2026 EMTN	EUR	4,119,178.56	0.52
					5,100,000	EDP FINANCE BV 1.875% 21/09/2029 EMTN	EUR	4,528,300.30	0.57
					3,578,000	EDP FINANCE BV 3.875% 11/03/2030	EUR	3,579,054.87	0.45
					2,136,000	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033 EMTN	EUR	1,781,907.18	0.22
					2,822,000	ENBW INTERNATIONAL FINANCE BV 4.049% 22/11/2029 EMTN	EUR	2,875,507.58	0.36
					2,718,000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026 EMTN	EUR	2,538,944.30	0.32
					3,500,000	ENEXIS HOLDING NV 0.375% 14/04/2033 EMTN	EUR	2,603,206.20	0.33
					5,000,000	ENEXIS HOLDING NV 0.625% 17/06/2032 EMTN	EUR	3,907,413.00	0.49
					2,991,000	E.ON INTERNATIONAL FINANCE BV 1.250% 19/10/2027 EMTN	EUR	2,744,448.28	0.35
					2,300,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	2,283,791.99	0.29
					3,900,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	2,989,869.71	0.38
					5,100,000	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	4,344,680.31	0.54
					1,000,000	ING GROEP NV 01/07/2026 FRN	USD	842,166.60	0.11
					1,000,000	ING GROEP NV 09/06/2032 FRN EMTN	EUR	846,899.91	0.11
					2,800,000	ING GROEP NV 23/05/2026 FRN EMTN	EUR	2,687,030.47	0.34
					1,000,000	ING GROEP NV 24/08/2033 FRN	EUR	949,050.67	0.12
					900,000	ING GROEP NV 2.500% 15/11/2030 EMTN	EUR	817,835.74	0.10
					1,194,000	KONINKLIJKE AHOLD DELHAIZE NV 3.500% 04/04/2028	EUR	1,194,234.80	0.15
					700,000	LEASEPLAN CORP NV 1.375% 07/03/2024 EMTN	EUR	681,773.18	0.09
					300,000	LEASEPLAN CORP NV 3.500% 09/04/2025 EMTN	EUR	296,376.23	0.04
					4,000,000	NATIONALE-NEDERLANDEN BANK NV/THE NETHERLANDS 1.875% 17/05/2032 EMTN	EUR	3,590,967.96	0.45
					25,900,000	NETHERLANDS GOVERNMENT BOND 0.500% 15/01/2040	EUR	18,206,124.50	2.28
					1,900,000	NN GROUP NV 01/03/2043 FRN EMTN	EUR	1,800,137.48	0.23
					2,400,000	STEDIN HOLDING NV ZCP 16/11/2026 EMTN	EUR	2,135,077.34	0.27
					1,000,000	STEDIN HOLDING NV 2.375% 03/06/2030 EMTN	EUR	930,494.29	0.12
					3,437,000	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	2,902,986.75	0.37
					300,000	TELEFONICA EUROPE BV FRN PERP	EUR	305,793.10	0.04
					2,000,000	TELEFONICA EUROPE BV FRN PERP	EUR	1,710,159.40	0.22
					900,000	TENNET HOLDING BV FRN PERP	EUR	883,397.39	0.11
					4,271,000	TENNET HOLDING BV FRN PERP	EUR	3,984,285.85	0.50
					1,270,000	TENNET HOLDING BV 0.500% 30/11/2040 EMTN	EUR	824,015.38	0.10
					1,700,000	TENNET HOLDING BV 0.875% 03/06/2030 EMTN	EUR	1,460,127.14	0.18
					2,500,000	TENNET HOLDING BV 1.375% 05/06/2028 EMTN	EUR	2,286,247.90	0.29
					1,000,000	TENNET HOLDING BV 1.375% 26/06/2029 EMTN	EUR	902,853.72	0.11
					1,444,000	TENNET HOLDING BV 1.500% 03/06/2039 EMTN	EUR	1,112,100.77	0.14
					2,849,000	TENNET HOLDING BV 2.125% 17/11/2029 EMTN	EUR	2,668,923.86	0.34
					3,964,000	TENNET HOLDING BV 2.750% 17/05/2042 EMTN	EUR	3,482,380.46	0.44
					4,042,000	TENNET HOLDING BV 4.500% 28/10/2034 EMTN	EUR	4,349,025.91	0.55
					3,000,000	TENNET HOLDING BV 4.750% 28/10/2042 EMTN	EUR	3,261,642.33	0.41
					3,245,000	VESTEDA FINANCE BV 0.750% 18/10/2031 EMTN	EUR	2,372,611.02	0.30
					4,445,000	VESTEDA FINANCE BV 1.500% 24/05/2027 EMTN	EUR	3,989,967.13	0.50
					<b>140,394,569.24 17.69</b>				
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Francia</b>									
2,900,000	AXA SA 07/10/2041 FRN EMTN	EUR	2,183,655.66	0.28					
4,300,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.100% 08/10/2027 EMTN	EUR	3,679,726.85	0.46					
6,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 29/06/2028 EMTN	EUR	5,058,479.82	0.64					
3,200,000	BNP PARIBAS SA 04/06/2026 FRN	EUR	2,971,264.99	0.37					
1,000,000	BNP PARIBAS SA 1.125% 28/08/2024 EMTN	EUR	965,428.79	0.12					
5,200,000	BNP PARIBAS SA 13/01/2029 FRN EMTN	EUR	5,240,259.65	0.66					
3,400,000	BNP PARIBAS SA 14/10/2027 FRN EMTN	EUR	2,978,127.49	0.38					
7,300,000	BNP PARIBAS SA 30/05/2028 FRN EMTN	EUR	6,302,189.21	0.79					
500,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.100% 13/11/2029 EMTN	EUR	408,385.15	0.05					
2,100,000	CNP ASSURANCES 27/07/2050 FRN	EUR	1,703,397.95	0.21					
4,700,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.050% 06/12/2029 EMTN	EUR	3,819,921.24	0.48					
1,000,000	ELECTRICITE DE FRANCE SA 1.000% 13/10/2026 EMTN	EUR	923,047.44	0.12					
2,800,000	ENGIE SA 0.375% 21/06/2027 EMTN	EUR	2,472,299.12	0.31					
4,000,000	ENGIE SA 0.375% 26/10/2029 EMTN	EUR	3,260,627.96	0.41					
200,000	ENGIE SA 1.375% 21/06/2039 EMTN	EUR	135,144.61	0.02					
1,600,000	ENGIE SA 1.375% 28/02/2029 EMTN	EUR	1,420,915.12	0.18					
400,000	ENGIE SA 1.750% 27/03/2028 EMTN	EUR	368,382.00	0.05					
5,000,000	ENGIE SA 1.750% 27/03/2028 EMTN	EUR	4,604,775.00	0.58					
3,000,000	ENGIE SA 4.000% 11/01/2035	EUR	2,985,125.01	0.38					
800,000	ENGIE SA 4.250% 11/01/2043 EMTN	EUR	795,962.74	0.10					
33,800,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/06/2044	EUR	20,179,545.39	2.53					
23,985,000	FRANCE GOVERNMENT BOND OAT 1.750% 25/06/2039	EUR	19,983,084.04	2.52					
2,500,000	GECINA SA 0.875% 30/06/2036 EMTN	EUR	1,626,775.00	0.20					
3,600,000	LA BANQUE POSTALE SA 1.375% 24/04/2029 EMTN	EUR	3,064,762.04	0.39					
3,100,000	LA POSTE SA 1.450% 30/11/2028 EMTN	EUR	2,767,412.10	0.35					
300,000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027 EMTN	EUR	274,466.15	0.03					
3,800,000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.750% 12/01/2034 EMTN	EUR	2,871,742.99	0.36					
3,000,000	SNCF RESEAU 0.750% 25/05/2036 EMTN	EUR	2,152,225.56	0.27					
1,300,000	SNCF RESEAU 0.875% 22/01/2029 EMTN	EUR	1,147,919.73	0.14					
1,300,000	SNCF RESEAU 1.000% 09/11/2031 EMTN	EUR	1,093,056.42	0.14					
2,000,000	SNCF RESEAU 1.875% 30/03/2034 EMTN	EUR	1,731,671.46	0.22					
1,000,000	SNCF RESEAU 2.250% 20/12/2047 EMTN	EUR	770,055.15	0.10					
7,500,000	SOCIETE DU GRAND PARIS EPIC 0.300% 25/11/2031 EMTN	EUR	5,875,877.93	0.74					
4,000,000	SOCIETE DU GRAND PARIS EPIC 0.700% 15/10/2060 EMTN	EUR	1,565,555.08	0.20					
1,500,000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046 EMTN	EUR	858,408.17	0.11					
3,300,000	SOCIETE DU GRAND PARIS EPIC 1.000% 18/02/2070 EMTN	EUR	1,360,775.39	0.17					
3,300,000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028 EMTN	EUR	2,979,176.44	0.38					
4,000,000	SOCIETE DU GRAND PARIS EPIC 1.125% 25/05/2034 EMTN	EUR	3,165,574.24	0.40					
10,500,000	SOCIETE DU GRAND PARIS EPIC 1.625% 08/04/2042 EMTN	EUR	7,589,391.39	0.96					
2,500,000	SOCIETE DU GRAND PARIS EPIC 1.700% 25/05/2050 EMTN	EUR	1,676,929.03	0.21					
7,400,000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030 EMTN	EUR	6,218,336.70	0.78					
400,000	UNIBAIL-RODAMCO-WESTFIELD SE 1.000% 14/03/2025 EMTN	EUR	376,757.88	0.05					
472,000	UNIBAIL-RODAMCO-WESTFIELD SE 2.500% 26/02/2024 EMTN	EUR	466,220.17	0.06					
				<b>17.90</b>					
<b>Países Bajos</b>									
1,000,000	ABN AMRO BANK NV 0.500% 15/04/2026 EMTN	EUR	905,430.23	0.11					

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs Green Bond Short Duration

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Alemania</b>					<b>España</b>				
5,200,000	AMPRION GMBH 3.971% 22/09/2032	EUR	5,291,434.25	0.67	2,800,000	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032 EMTN	EUR	2,296,350.28	0.29
1,500,000	BERLIN HYP AG 1.125% 25/10/2027 EMTN	EUR	1,313,239.94	0.17	2,900,000	ADIF ALTA VELOCIDAD 1.250% 04/05/2026 EMTN	EUR	2,734,582.46	0.34
14,500,000	BUNDESREPUBLIK DEUTSCHLAND	EUR	12,066,687.72	1.51	2,000,000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.160% 30/07/2028	EUR	1,706,438.74	0.22
8,500,000	BUNDESANLEIHE ZCP 15/08/2031	EUR	4,606,222.34	0.58	1,167,000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	1,058,062.65	0.13
9,971,000	BUNDESREPUBLIK DEUTSCHLAND	EUR	4,606,222.34	0.58	3,000,000	BANCO DE SABADELL SA 10/11/2028 FRN EMTN	EUR	3,016,103.25	0.38
300,000	DEUTSCHE KREDITBANK AG 0.010% 23/02/2026	EUR	8,891,648.32	1.12	3,400,000	BANCO DE SABADELL SA 11/03/2027 FRN	EUR	3,068,941.05	0.39
4,147,000	DEUTSCHE KREDITBANK AG 0.750% 26/09/2024	EUR	287,743.29	0.04	500,000	BANCO DE SABADELL SA 16/06/2028 FRN EMTN	EUR	407,080.59	0.05
1,700,000	DZ HYP AG 0.750% 21/11/2029 EMTN	EUR	3,577,354.69	0.45	3,100,000	BANCO SANTANDER SA 0.300% 04/10/2026	EUR	2,772,540.68	0.35
2,400,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/08/2079 FRN	EUR	1,418,048.30	0.18	1,000,000	BANCO SANTANDER SA 1.125% 23/06/2027 EMTN	EUR	894,223.52	0.11
500,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/11/2079 FRN	EUR	2,229,000.00	0.28	7,000,000	BANCO SANTANDER SA 24/06/2029 FRN EMTN	EUR	5,813,891.02	0.73
1,100,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 29/06/2080 FRN	EUR	440,911.64	0.06	3,200,000	CAIXABANK SA 09/02/2029 FRN EMTN	EUR	2,638,789.76	0.33
500,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 31/08/2081 FRN	EUR	852,500.00	0.11	2,900,000	CAIXABANK SA 14/11/2030 FRN EMTN	EUR	3,000,404.41	0.38
6,100,000	E.ON SE ZCP 28/08/2024 EMTN	EUR	476,213.82	0.06	5,400,000	CAIXABANK SA 18/11/2026 FRN EMTN	EUR	4,864,070.84	0.61
1,000,000	E.ON SE 0.350% 28/02/2030 EMTN	EUR	4,860,537.04	0.61	3,800,000	CAIXABANK SA 3.750% 07/09/2029 EMTN	EUR	3,787,969.69	0.48
2,676,000	E.ON SE 0.600% 01/10/2032 EMTN	EUR	757,904.50	0.10	3,400,000	IBERDROLA FINANZAS SA FRN PERP	EUR	2,816,759.55	0.35
2,187,000	E.ON SE 1.625% 29/03/2031 EMTN	EUR	2,312,916.07	0.29	4,500,000	IBERDROLA FINANZAS SA 3.375% 22/11/2032 EMTN	EUR	4,438,469.43	0.56
3,600,000	E.ON SE 3.875% 12/01/2035 EMTN	EUR	2,170,108.16	0.27	9,498,000	SPAIN GOVERNMENT BOND 1.000% 30/07/2042	EUR	6,020,968.65	0.77
4,500,000	EUROGRID GMBH 1.113% 15/05/2032 EMTN	EUR	2,930,350.39	0.37	3,500,000	TELEFONICA EMISIONES SA 1.069% 05/02/2024 EMTN	EUR	3,432,455.57	0.43
4,000,000	EUROGRID GMBH 3.279% 05/09/2031 EMTN	EUR	4,416,213.65	0.56				<b>54,768,102.14</b>	<b>6.90</b>
20,000,000	ING-DIBA AG 2.375% 13/09/2030 EMTN	EUR	3,822,937.36	0.48					
200,000	KREDITANSTALT FUER WIEDERAUFBAU ZCP 15/06/2029 EMTN	EUR	16,796,586.20	2.11					
500,000	LANDESBANK BADEN-WUERTTEMBERG 0.250% 21/07/2028 EMTN	EUR	407,281.82	0.05					
3,000,000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 29/07/2026 EMTN	EUR	2,607,566.94	0.33					
1,795,000	MERCEDES-BENZ GROUP AG 0.750% 10/09/2030 EMTN	EUR	1,493,325.53	0.19					
643,000	MERCEDES-BENZ GROUP AG 0.750% 11/03/2033 EMTN	EUR	497,478.40	0.06					
1,000,000	VONOVIA SE 0.625% 24/03/2031 EMTN	EUR	685,901.83	0.09					
1,200,000	VONOVIA SE 2.375% 25/03/2032	EUR	930,038.58	0.12					
1,100,000	VONOVIA SE 5.000% 23/11/2030 EMTN	EUR	1,028,929.26	0.13					
200,000	ZF FINANCE GMBH 2.000% 06/05/2027 EMTN	EUR	172,178.83	0.02					
			<b>87,341,258.87</b>	<b>11.01</b>					
<b>Italia</b>					<b>Supranacional - Multinacional</b>				
3,301,000	ACEA SPA 0.250% 28/07/2030 EMTN	EUR	2,563,501.04	0.32	8,240,000	EUROFIMA EUROPAISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.150% 10/10/2034 EMT	EUR	5,875,796.26	0.74
1,678,000	ACEA SPA 3.875% 24/01/2031 EMTN	EUR	1,661,703.25	0.21	2,571,000	EUROPEAN INVESTMENT BANK 0.010% 15/11/2035	EUR	1,740,286.09	0.22
1,540,000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030 EMTN	EUR	1,242,862.70	0.16	6,000,000	EUROPEAN INVESTMENT BANK 0.500% 13/11/2037 EMTN	EUR	4,140,828.18	0.52
1,100,000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031 EMTN	EUR	894,363.06	0.11	1,000,000	EUROPEAN INVESTMENT BANK 0.750% 23/09/2030	USD	750,198.77	0.09
3,500,000	CREDIT AGRICOLE ITALIA SPA 0.125% 15/03/2033	EUR	2,474,859.56	0.31	5,618,000	EUROPEAN INVESTMENT BANK 1.500% 15/11/2047	EUR	4,024,541.21	0.51
3,000,000	ERG SPA 0.500% 11/09/2027	EUR	2,587,006.86	0.33	19,100,000	EUROPEAN UNION 0.400% 04/02/2037	EUR	13,177,450.61	1.66
3,301,000	ERG SPA 0.875% 15/09/2031 EMTN	EUR	2,528,240.72	0.32	24,500,000	EUROPEAN UNION 1.250% 04/02/2043	EUR	17,269,149.87	2.19
346,000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023 EMTN	EUR	340,464.80	0.04				<b>46,978,250.99</b>	<b>5.93</b>
400,000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026 EMTN	EUR	370,443.11	0.05					
300,000	FERROVIE DELLO STATO ITALIANE SPA 3.750% 14/04/2027 EMTN	EUR	298,432.58	0.04					
690,000	HERA SPA 0.875% 05/07/2027 EMTN	EUR	617,605.62	0.08					
2,563,000	HERA SPA 2.500% 25/05/2029 EMTN	EUR	2,349,196.67	0.30					
1,510,000	INTESA SANPAOLO SPA 0.750% 04/12/2024 EMTN	EUR	1,435,426.35	0.18					
3,164,000	INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	2,693,514.75	0.34					
4,486,000	INTESA SANPAOLO SPA 08/03/2028 FRN EMTN	EUR	4,494,383.53	0.57					
1,342,000	INTESA SANPAOLO SPA 4.750% 06/09/2027 EMTN	EUR	1,342,316.93	0.17					
6,800,000	IREN SPA 1.500% 24/10/2027 EMTN	EUR	6,200,843.64	0.78					
12,400,000	ITALY BUONI POLIENNALI DEL TESORO 1.500% 30/04/2045	EUR	7,511,766.74	0.94					
16,000,000	ITALY BUONI POLIENNALI DEL TESORO 4.000% 30/04/2035	EUR	15,647,345.12	1.96					
			<b>57,254,277.03</b>	<b>7.21</b>					
					<b>Noruega</b>				
					4,345,000	DNB BANK ASA 14/03/2029 FRN EMTN	EUR	4,416,680.51	0.56
					9,126,000	DNB BANK ASA 18/01/2028 FRN EMTN	EUR	8,099,883.69	1.01
					2,318,000	DNB BANK ASA 21/09/2027 FRN EMTN	EUR	2,278,858.72	0.29
					2,000,000	DNB BOLIGKREDITT AS 0.010% 21/01/2031	EUR	1,562,942.98	0.20
					3,500,000	SPAREBANK 1 SR-BANK ASA 0.250% 09/11/2026 EMTN	EUR	3,066,146.02	0.39
					4,440,000	SPAREBANKEN SOER BOLIGKREDITT AS 0.010% 26/10/2026	EUR	3,953,848.19	0.50
					1,900,000	SPAREBANKEN VEST BOLIGKREDITT AS 0.010% 11/11/2026 EMTN	EUR	1,691,461.00	0.21
					2,255,000	SPAREBANKEN VEST BOLIGKREDITT AS 0.010% 28/06/2027	EUR	1,969,872.57	0.25
					1,598,000	SR-BOLIGKREDITT AS 0.010% 08/10/2026	EUR	1,427,712.84	0.18
					3,908,000	STATKRAFT AS 2.875% 13/09/2029 EMTN	EUR	3,821,166.08	0.48
								<b>32,288,572.60</b>	<b>4.07</b>
					<b>Bélgica</b>				
					1,000,000	BELFIUS BANK SA 0.375% 08/06/2027 EMTN	EUR	868,833.26	0.11
					8,160,000	BELGIUM GOVERNMENT BOND 1.250% 22/04/2033	EUR	7,008,907.15	0.88
					5,900,000	KBC GROUP NV 01/03/2027 FRN EMTN	EUR	5,283,828.37	0.67
					6,500,000	KBC GROUP NV 16/06/2027 FRN EMTN	EUR	5,800,269.41	0.73
					8,500,000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.750% 22/04/2039	EUR	7,986,553.59	1.01
					1,900,000	PROXIMUS SADP 0.750% 17/11/2036 EMTN	EUR	1,269,916.40	0.16
								<b>28,218,308.18</b>	<b>3.56</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Green Bond Short Duration

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Irlanda</b>					<b>Gran Bretaña</b>				
5,365,000	AIB GROUP PLC 16/02/2029 FRN	EUR	5,553,547.08	0.70	5,655,000	NATIONAL GRID PLC 0.250% 01/09/2028 EMTN	EUR	4,680,431.89	0.59
2,000,000	AIB GROUP PLC 30/05/2031 FRN EMTN	EUR	1,812,213.76	0.23	3,908,000	NATIONAL GRID PLC 3.875% 16/01/2029 EMTN	EUR	3,887,665.27	0.49
1,539,000	BANK OF IRELAND GROUP PLC 16/07/2028 FRN	EUR	1,542,716.53	0.19	1,625,000	THAMES WATER UTILITIES FINANCE PLC 4.375% 18/01/2031 EMTN	EUR	1,625,386.39	0.20
3,156,000	ESB FINANCE DAC 1.125% 11/06/2030 EMTN	EUR	2,693,823.15	0.34				<b>10,193,483.55</b>	<b>1.28</b>
14,296,000	IRELAND GOVERNMENT BOND 1.350% 18/03/2031	EUR	12,977,106.22	1.64	<b>Dinamarca</b>				
562,000	SMURFIT KAPPA TREASURY ULC 1.000% 22/09/2033	EUR	413,629.53	0.05	2,875,000	AP MOLLER - MAERSK A/S 0.750% 25/11/2031 EMTN	EUR	2,211,529.64	0.28
			<b>24,993,036.27</b>	<b>3.15</b>	1,000,000	KOMMUNEKREDIT 0.125% 26/09/2040 EMTN	EUR	590,419.07	0.07
<b>Luxemburgo</b>					300,000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	202,454.85	0.03
1,000,000	ACEF HOLDING SCA 0.750% 14/06/2028	EUR	747,631.18	0.09	505,000	ORSTED AS 1.500% 26/11/2029	EUR	445,251.08	0.06
3,500,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	2,881,177.32	0.36	400,000	ORSTED AS 18/02/3021 FRN	EUR	292,234.68	0.04
2,000,000	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	1,471,664.42	0.19	1,700,000	ORSTED AS 2.875% 14/06/2033 EMTN	EUR	1,568,946.32	0.20
1,289,000	LOGICOR FINANCING SARL 2.000% 17/01/2034 EMTN	EUR	768,779.28	0.10	3,346,000	ORSTED AS 3.250% 13/09/2031 EMTN	EUR	3,245,003.90	0.40
2,400,000	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029 EMTN	EUR	1,882,774.34	0.24	1,393,000	ORSTED AS 4.125% 01/03/2035 EMTN	EUR	1,418,977.30	0.18
900,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032 EMTN	EUR	669,404.84	0.08				<b>9,974,816.84</b>	<b>1.26</b>
3,000,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.750% 15/03/2028 EMTN	EUR	2,650,552.38	0.33	<b>Corea del Sur</b>				
1,188,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031 EMTN	EUR	1,021,735.25	0.13	7,115,000	KOOKMIN BANK 0.048% 19/10/2026	EUR	6,294,672.73	0.80
1,564,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.625% 07/03/2030 EMTN	EUR	1,423,928.30	0.18	979,000	KOREA WATER RESOURCES CORP 3.875% 15/05/2023 EMTN	USD	900,111.02	0.11
807,000	PROLOGIS INTERNATIONAL FUNDING II SA 4.625% 21/02/2035 EMTN	EUR	753,954.57	0.10	1,500,000	LG CHEM LTD 3.625% 15/04/2029	USD	1,298,641.89	0.16
3,558,000	P3 GROUP SARL 1.625% 26/01/2029 EMTN	EUR	2,677,064.46	0.33	2,100,000	SK HYNIX INC 2.375% 19/01/2031	USD	1,447,943.16	0.18
2,132,000	SEGRO CAPITAL SARL 1.250% 23/03/2026 EMTN	EUR	1,900,459.26	0.24				<b>9,941,368.80</b>	<b>1.25</b>
2,210,000	SEGRO CAPITAL SARL 1.875% 23/03/2030 EMTN	EUR	1,749,697.05	0.22	<b>Finlandia</b>				
1,500,000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	1,140,270.44	0.14	2,580,000	NORDEA BANK ABP 0.375% 28/05/2026 EMTN	EUR	2,335,572.17	0.29
1,512,000	SELP FINANCE SARL 3.750% 10/08/2027 EMTN	EUR	1,390,819.20	0.18	3,985,000	UPM-KYMMENE OYJ 2.250% 23/05/2029 EMTN	EUR	3,665,098.43	0.47
			<b>23,129,912.29</b>	<b>2.91</b>				<b>6,000,670.60</b>	<b>0.76</b>
<b>Austria</b>					<b>Japón</b>				
7,500,000	AUSTRIA GOVERNMENT BOND 1.850% 23/05/2049	EUR	5,907,620.85	0.74	1,388,000	EAST JAPAN RAILWAY CO 4.110% 22/02/2043 EMTN	EUR	1,387,862.88	0.17
2,500,000	ERSTE GROUP BANK AG 0.125% 17/05/2028 EMTN	EUR	2,039,330.75	0.26	214,000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	178,415.87	0.02
3,300,000	ERSTE GROUP BANK AG 16/01/2031 FRN	EUR	3,247,203.50	0.41	4,012,000	NTT FINANCE CORP 0.399% 13/12/2028 EMTN	EUR	3,372,481.82	0.43
500,000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026 EMTN	EUR	426,020.80	0.05				<b>4,938,760.57</b>	<b>0.62</b>
1,500,000	RAIFFEISEN BANK INTERNATIONAL AG 17/06/2033 FRN	EUR	1,050,076.14	0.13	<b>Chile</b>				
2,800,000	VERBUND AG 0.900% 01/04/2041	EUR	1,889,258.67	0.24	3,740,000	CHILE GOVERNMENT INTERNATIONAL BOND 0.830% 02/07/2031	EUR	2,937,351.01	0.37
			<b>14,559,510.71</b>	<b>1.83</b>	1,240,000	CHILE GOVERNMENT INTERNATIONAL BOND 1.250% 29/01/2040	EUR	826,410.65	0.10
<b>Suecia</b>								<b>3,763,761.66</b>	<b>0.47</b>
4,500,000	SBAB BANK AB 0.500% 13/05/2025 EMTN	EUR	4,219,379.73	0.53	<b>Australia</b>				
3,500,000	SBAB BANK AB 1.875% 10/12/2025 EMTN	EUR	3,348,030.18	0.42	2,212,000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028 GMTN	EUR	2,070,673.57	0.26
170,000	TELIA CO AB 11/05/2081 FRN	EUR	150,104.91	0.02				<b>2,070,673.57</b>	<b>0.26</b>
500,000	TELIA CO AB 30/06/2083 FRN	EUR	439,938.74	0.06	<b>República Checa</b>				
4,231,000	VATTENFALL AB 0.125% 12/02/2029 EMTN	EUR	3,528,528.64	0.44	2,200,000	CESKA SPORITELNA AS 13/09/2028 FRN EMTN	EUR	1,758,610.55	0.22
3,010,000	VATTENFALL AB 0.500% 24/06/2026 EMTN	EUR	2,747,616.64	0.35				<b>1,758,610.55</b>	<b>0.22</b>
			<b>14,433,598.84</b>	<b>1.82</b>	<b>Lituania</b>				
<b>Estados Unidos</b>					1,000,000	IGNITIS GRUPE AB 1.875% 10/07/2028 EMTN	EUR	864,479.14	0.12
1,361,000	APPLE INC 3.000% 20/06/2027	USD	1,210,013.98	0.15	861,000	IGNITIS GRUPE AB 2.000% 14/07/2027 EMTN	EUR	781,376.97	0.10
2,809,000	DIGITAL EURO FINCO LLC 2.500% 16/01/2026	EUR	2,622,487.65	0.33				<b>1,645,856.11</b>	<b>0.22</b>
5,809,000	EQUINIX INC 1.000% 15/03/2033	EUR	4,255,711.86	0.54	<b>India</b>				
380,000	PEPSICO INC 2.875% 15/10/2049	USD	266,503.81	0.03	1,537,000	POWER FINANCE CORP LTD 1.841% 21/09/2028 GMTN	EUR	1,247,426.76	0.16
1,461,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	1,298,775.87	0.16				<b>1,247,426.76</b>	<b>0.16</b>
1,000,000	VF CORP 4.250% 07/03/2029 EMTN	EUR	997,259.58	0.13					
			<b>10,650,752.75</b>	<b>1.34</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.





## Goldman Sachs Japan Equity (Former NN)

(Denominado en JPY)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	JPY	16,955,829,395.00	Capitalisation Z (EUR)	31/03/2023	EUR	10,802.96
	30/09/2022	JPY	15,281,779,689.00		30/09/2022	EUR	9,822.85
	30/09/2021	JPY	14,718,206,817.35		30/09/2021	EUR	10,725.11
<b>Valor liquidativo por acción**</b>				Distribution P (JPY)	31/03/2023	JPY	5,801.00
					30/09/2022	JPY	5,261.00
					30/09/2021	JPY	5,360.00
Capitalisation I (EUR)	31/03/2023	EUR	54.39	Distribution R (JPY)	31/03/2023	JPY	5,838.00
	30/09/2022	EUR	49.63		30/09/2022	JPY	5,310.00
	30/09/2021	EUR	54.58		30/09/2021	JPY	5,408.00
Capitalisation I (JPY)	31/03/2023	JPY	7,817.00	<b>Número de acciones</b>			
	30/09/2022	JPY	6,995.00				
	30/09/2021	JPY	7,015.00				
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	74,331.95	Capitalisation I (EUR)	31/03/2023		6,093
	30/09/2022	PLN	64,021.95		30/09/2022		8,057
	30/09/2021	PLN	62,625.61		30/09/2021		5,335
Capitalisation P (EUR)	31/03/2023	EUR	316.85	Capitalisation I (JPY)	31/03/2023		616,685
	30/09/2022	EUR	290.28		30/09/2022		652,372
	30/09/2021	EUR	321.76		30/09/2021		632,060
Capitalisation P (JPY)	31/03/2023	JPY	6,700.00	Capitalisation I Hedged (i) (PLN)	31/03/2023		1,962
	30/09/2022	JPY	6,019.00		30/09/2022		1,823
	30/09/2021	JPY	6,084.00		30/09/2021		1,938
Capitalisation R (EUR)	31/03/2023	EUR	292.69	Capitalisation P (EUR)	31/03/2023		2,536
	30/09/2022	EUR	267.28		30/09/2022		2,575
	30/09/2021	EUR	294.35		30/09/2021		2,492
Capitalisation R (JPY)	31/03/2023	JPY	6,224.00	Capitalisation P (JPY)	31/03/2023		434,457
	30/09/2022	JPY	5,574.00		30/09/2022		445,645
	30/09/2021	JPY	5,598.00		30/09/2021		473,570
Capitalisation V (EUR)	31/03/2023	EUR	184.39	Capitalisation R (EUR)	31/03/2023		117
	30/09/2022	EUR	168.85		30/09/2022		117
	30/09/2021	EUR	186.99		30/09/2021		117
Capitalisation X (JPY)	31/03/2023	JPY	5,954.00	Capitalisation R (JPY)	31/03/2023		20,446
	30/09/2022	JPY	5,362.00		30/09/2022		20,498
	30/09/2021	JPY	5,448.00		30/09/2021		28,394
Capitalisation X (USD)	31/03/2023	USD	142.03	Capitalisation V (EUR)	31/03/2023		506
	30/09/2022	USD	117.62		30/09/2022		584
	30/09/2021	USD	155.01		30/09/2021		1,077
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	16,286.37	Capitalisation X (JPY)	31/03/2023		204,847
	30/09/2022	CZK	14,216.25		30/09/2022		203,339
	30/09/2021	CZK	13,981.87		30/09/2021		170,391
Capitalisation X Hedged (i) (USD)	31/03/2023	USD	344.40	Capitalisation X (USD)	31/03/2023		4,238
	30/09/2022	USD	304.01		30/09/2022		4,243
	30/09/2021	USD	306.23		30/09/2021		2,766
Capitalisation Y Hedged (i) (USD)	31/03/2023	USD	319.96	Capitalisation X Hedged (i) (CZK)	31/03/2023		5,883
	30/09/2022	USD	282.12		30/09/2022		6,217
	30/09/2021	USD	287.47		30/09/2021		5,765

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs Japan Equity (Former NN)

(Denominado en JPY)

**Estadísticas (continuación)**

			Capitalisation Z (EUR)	31/03/2023	0.09%
<b>Número de acciones</b>			Distribution P (JPY)	31/03/2023	1.60%
Capitalisation X Hedged (i) (USD)	31/03/2023	376	Distribution R (JPY)	31/03/2023	0.95%
	30/09/2022	779			
	30/09/2021	287	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	195.06%
Capitalisation Y Hedged (i) (USD)	31/03/2023	2,474			
	30/09/2022	527			
	30/09/2021	796			
Capitalisation Z (EUR)	31/03/2023	1,279			
	30/09/2022	1,612			
	30/09/2021	1,328			
Distribution P (JPY)	31/03/2023	50,082			
	30/09/2022	49,135			
	30/09/2021	56,783			
Distribution R (JPY)	31/03/2023	18,570			
	30/09/2022	16,642			
	30/09/2021	17,382			
<b>Dividendo</b>					
Distribution P (JPY)	14/12/2022	JPY	53.00		
Distribution R (JPY)	14/12/2022	JPY	88.00		
<b>Gastos corrientes en %*</b>					
Capitalisation I (EUR)	31/03/2023	0.81%			
Capitalisation I (JPY)	31/03/2023	0.81%			
Capitalisation I Hedged (i) (PLN)	31/03/2023	0.83%			
Capitalisation P (EUR)	31/03/2023	1.60%			
Capitalisation P (JPY)	31/03/2023	1.60%			
Capitalisation R (EUR)	31/03/2023	0.95%			
Capitalisation R (JPY)	31/03/2023	0.95%			
Capitalisation V (EUR)	31/03/2023	1.51%			
Capitalisation X (JPY)	31/03/2023	2.10%			
Capitalisation X (USD)	31/03/2023	2.10%			
Capitalisation X Hedged (i) (CZK)	31/03/2023	2.12%			
Capitalisation X Hedged (i) (USD)	31/03/2023	2.12%			
Capitalisation Y Hedged (i) (USD)	31/03/2023	3.12%			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Japan Equity (Former NN)

(Denominado en JPY)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>16,261,247,059.00</b>
Acciones		16,261,247,059.00
<b>Efectivo en bancos</b>		<b>372,933,586.00</b>
<b>Otros activos</b>	4, 12	<b>644,143,331.00</b>
<b>Total activos</b>		<b>17,278,323,976.00</b>
<b>Pasivos corrientes</b>	4, 12	<b>(313,545,695.49)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(8,948,885.51)</b>
Contratos a plazo sobre divisas		(8,948,885.51)
<b>Total pasivo</b>		<b>(322,494,581.00)</b>
<b>Activos netos al final del período</b>		<b>16,955,829,395.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Japan Equity (Former NN)

(Denominado en JPY)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en JPY	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en JPY	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>									
<b>Acciones</b>									
<b>Japón</b>									
33,100	ADVANTEST CORP	JPY	403,581,251.00	2.38	122,300	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	313,473,264.00	1.85
50,400	AJINOMOTO CO INC	JPY	234,950,617.00	1.39	63,900	PANASONIC CORP	JPY	75,723,882.00	0.45
29,200	ASAHI INTECC CO LTD	JPY	68,173,389.00	0.40	12,500	PILOT CORP	JPY	53,872,299.00	0.32
107,700	ASICS CORP	JPY	405,251,563.00	2.39	102,500	RECRUIT HOLDINGS CO LTD	JPY	375,580,760.00	2.22
112,200	ASTELLAS PHARMA INC	JPY	211,691,367.00	1.25	124,900	RENGO CO LTD	JPY	107,310,212.00	0.63
14,000	BAYCURRENT CONSULTING INC	JPY	76,538,723.00	0.45	27,600	SEVEN & I HOLDINGS CO LTD	JPY	165,115,905.00	0.97
31,000	BRIDGESTONE CORP	JPY	166,823,629.00	0.98	9,000	SHIFT INC	JPY	212,099,214.00	1.25
66,200	CAPCOM CO LTD	JPY	313,932,788.00	1.85	26,700	SHIMAMURA CO LTD	JPY	360,908,396.00	2.13
105,500	CELSYS INC	JPY	71,797,810.00	0.42	24,600	SHIN NIPPON BIOMEDICAL LABORATORIES LTD	JPY	67,800,788.00	0.40
46,800	CHUGAI PHARMACEUTICAL CO LTD	JPY	153,302,136.00	0.90	61,500	SHIN-ETSU CHEMICAL CO LTD	JPY	263,845,241.00	1.56
62,100	DAI-ICHI LIFE HOLDINGS INC	JPY	151,536,088.00	0.89	15,200	SHISEIDO CO LTD	JPY	94,113,912.00	0.56
88,900	DAIICHI SANKYO CO LTD	JPY	429,813,642.00	2.53	1,900	SMC CORP/JAPAN	JPY	133,061,542.00	0.78
5,700	DAIKIN INDUSTRIES LTD	JPY	135,381,063.00	0.80	5,800	SOCIONEXT INC	JPY	56,739,740.00	0.33
18,000	DENSO CORP	JPY	134,557,504.00	0.79	25,200	SOFTBANK GROUP CORP	JPY	131,129,187.00	0.77
52,400	EBARA CORP	JPY	322,383,686.00	1.90	70,500	SONY GROUP CORP	JPY	847,978,635.00	5.00
48,800	FUJI CORP/AICHI	JPY	109,019,200.00	0.64	120,400	SUMITOMO CORP	JPY	282,698,469.00	1.67
34,800	FUJI ELECTRIC CO LTD	JPY	181,611,658.00	1.07	34,000	SUZUKI MOTOR CORP	JPY	164,069,501.00	0.97
22,700	GOLDWIN INC	JPY	286,770,742.00	1.69	52,700	TERUMO CORP	JPY	188,858,657.00	1.11
36,200	HAMAMATSU PHOTONICS KK	JPY	258,342,460.00	1.52	102,200	TOKIO MARINE HOLDINGS INC	JPY	260,472,059.00	1.54
13,900	HITACHI LTD	JPY	100,989,584.00	0.60	12,000	TOKYO ELECTRON LTD	JPY	204,096,490.00	1.20
34,300	HOSHIZAKI CORP	JPY	167,831,760.00	0.99	106,100	TOKYU CORP	JPY	187,297,236.00	1.10
22,000	HOYA CORP	JPY	320,928,974.00	1.89	24,800	TOYO SUISAN KAISHA LTD	JPY	137,796,101.00	0.81
33,700	IBIDEN CO LTD	JPY	177,957,269.00	1.05	263,100	TOYOTA MOTOR CORP	JPY	495,468,329.00	2.93
43,400	INPEX CORP	JPY	60,767,383.00	0.36	66,300	UNICHARM CORP	JPY	361,510,709.00	2.13
104,100	INTERNET INITIATIVE JAPAN INC	JPY	286,866,466.00	1.69	15,300	UT GROUP CO LTD	JPY	37,714,501.00	0.22
116,500	ISUZU MOTORS LTD	JPY	184,735,265.00	1.09	11,900	WEST HOLDINGS CORP	JPY	38,644,948.00	0.23
58,300	ITOCHU CORP	JPY	251,630,432.00	1.48	57,800	YOKOGAWA ELECTRIC CORP	JPY	124,640,206.00	0.74
91,600	J FRONT RETAILING CO LTD	JPY	121,350,413.00	0.72				<b>16,261,247,059.00</b>	<b>95.90</b>
8,200	KEYENCE CORP	JPY	530,407,042.00	3.13				<b>16,261,247,059.00</b>	<b>95.90</b>
9,600	KURITA WATER INDUSTRIES LTD	JPY	58,202,261.00	0.34					
78,000	KYOWA KIRIN CO LTD	JPY	225,706,209.00	1.33					
4,600	MARUWA CO LTD/AICHI	JPY	84,783,009.00	0.50					
22,600	MENICON CO LTD	JPY	63,661,524.00	0.38					
65,800	MITSUBISHI CORP	JPY	313,518,162.00	1.85					
555,620	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	471,284,032.00	2.79					
70,800	MITSUI CHEMICALS INC	JPY	242,105,043.00	1.43					
82,900	MITSUI FUDOSAN CO LTD	JPY	206,385,288.00	1.22					
58,800	MIURA CO LTD	JPY	199,274,655.00	1.18					
54,000	M-UP HOLDINGS INC	JPY	61,577,345.00	0.36					
15,000	NIDEC CORP	JPY	102,919,833.00	0.61					
30,000	NIFCO INC/JAPAN	JPY	112,960,340.00	0.67					
24,300	NIPPON CHEMI-CON CORP	JPY	51,220,529.00	0.30					
96,800	NIPPON PAINT HOLDINGS CO LTD	JPY	120,307,304.00	0.71					
53,300	NIPPON STEEL & SUMITOMO METAL CORP	JPY	166,290,283.00	0.98					
58,300	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	231,177,190.00	1.36					
19,300	NITORI HOLDINGS CO LTD	JPY	307,613,035.00	1.81					
16,300	NOF CORP	JPY	100,867,201.00	0.59					
19,800	NOMURA RESEARCH INSTITUTE LTD	JPY	60,788,476.00	0.36					
55,400	NTT DATA CORP	JPY	96,140,336.00	0.57					
5,300	OBIC CO LTD	JPY	110,939,313.00	0.65					
116,100	OLYMPUS CORP	JPY	269,924,864.00	1.59					
191,800	ORIX CORP	JPY	417,985,560.00	2.47					
39,000	OSAKA TITANIUM TECHNOLOGIES CO LTD	JPY	124,671,180.00	0.74					
								<b>16,261,247,059.00</b>	<b>95.90</b>
								<b>16,261,247,059.00</b>	<b>95.90</b>
					<b>Total cartera de títulos</b>			<b>16,261,247,059.00</b>	<b>95.90</b>
					<b>Instrumentos financieros derivados a 31/03/2023</b>				
					Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en JPY	Pérdidas o ganancias no realizadas en JPY
					<b>Contratos a plazo sobre divisas</b>				
					146,537,808.43	4,509,260,608.00	19/04/2023	4,509,260,608.00	3,066,057.00
					45,500,464.00	336,873.48	19/04/2023	45,500,464.00	768,890.00
					20,182.00	3,277.38	04/04/2023	20,182.00	(4.00)
					28,876.00	4,741.63	03/04/2023	28,876.00	(328.00)
					21,764,937.00	163,966.68	04/04/2023	21,764,937.00	(56,554.00)
					4,465,370.00	742,343.12	19/04/2023	4,465,370.00	(92,294.00)
					59,503,843.00	1,943,934.76	03/04/2023	59,503,843.00	(551,604.00)
					1,226,220.75	164,679,761.00	19/04/2023	164,679,761.00	(1,856,661.51)
					93,860,737.18	578,334,305.00	19/04/2023	578,334,305.00	(2,070,247.00)
					253,400,539.00	8,494,053.14	19/04/2023	253,400,539.00	(8,156,140.00)
								<b>5,636,958,885.00</b>	<b>(8,948,885.51)</b>
					<b>Total instrumentos financieros derivados</b>			<b>(8,948,885.51)</b>	

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Japan Equity (Former NN)

(Denominado en JPY)

Resumen de activos netos a 31/03/2023

		%
		VL
<b>Total cartera de títulos</b>	<b>16,261,247,059.00</b>	<b>95.90</b>
<b>Total instrumentos financieros derivados</b>	<b>(8,948,885.51)</b>	<b>(0.05)</b>
<b>Efectivo en bancos</b>	<b>372,933,586.00</b>	<b>2.20</b>
<b>Otros activos y pasivos</b>	<b>330,597,635.51</b>	<b>1.95</b>
<b>Total activos netos</b>	<b>16,955,829,395.00</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Multi Asset Factor Opportunities

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	36,655,836.91	<b>Gastos corrientes en %*</b>		
	30/09/2022	USD	36,288,312.73			
	30/09/2021	USD	334,373,660.66			
<b>Valor liquidativo por acción**</b>				Capitalisation I (USD)	31/03/2023	0.80%
Capitalisation I (USD)	31/03/2023	USD	6,619.18	Capitalisation I Hedged (i) (GBP)	31/03/2023	0.83%
	30/09/2022	USD	6,727.82	Capitalisation I Hedged (i) (PLN)	31/03/2023	0.83%
	30/09/2021	USD	6,229.45	Capitalisation P (USD)	31/03/2023	1.55%
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	103.14	Capitalisation P Hedged (i) (EUR)	31/03/2023	1.57%
	30/09/2022	GBP	105.13	Capitalisation Z Hedged (i) (EUR)	31/03/2023	0.23%
	30/09/2021	GBP	97.39	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(195.45%)
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	22,759.52			
	30/09/2022	PLN	22,616.03			
	30/09/2021	PLN	20,393.00			
Capitalisation P (USD)	31/03/2023	USD	239.02			
	30/09/2022	USD	244.02			
	30/09/2021	USD	227.66			
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	228.53			
	30/09/2022	EUR	235.96			
	30/09/2021	EUR	223.71			
Capitalisation Z Hedged (i) (EUR)	31/03/2023	EUR	6,034.09			
	30/09/2022	EUR	6,190.66			
	30/09/2021	EUR	5,787.16			
<b>Número de acciones</b>						
Capitalisation I (USD)	31/03/2023		0.39			
	30/09/2022		2			
	30/09/2021		2			
Capitalisation I Hedged (i) (GBP)	31/03/2023		21,448			
	30/09/2022		85,814			
	30/09/2021		94,912			
Capitalisation I Hedged (i) (PLN)	31/03/2023		3,679			
	30/09/2022		2,418			
	30/09/2021		887			
Capitalisation P (USD)	31/03/2023		613			
	30/09/2022		613			
	30/09/2021		14			
Capitalisation P Hedged (i) (EUR)	31/03/2023		5,964			
	30/09/2022		5,815			
	30/09/2021		3,202			
Capitalisation Z Hedged (i) (EUR)	31/03/2023		1,961			
	30/09/2022		2,249			
	30/09/2021		47,191			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Multi Asset Factor Opportunities

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>22,951,101.20</b>
Obligaciones y otros instrumentos de deuda		54,683.02
Instrumentos del mercado monetario		22,896,418.18
<b>Total instrumentos financieros derivados</b>	2	<b>608,529.34</b>
Contratos a plazo sobre divisas		608,529.34
<b>Efectivo en bancos</b>		<b>6,990,252.31</b>
<b>Cuenta de depósito de garantía</b>		<b>4,510,030.70</b>
<b>Otros activos</b>	4, 12	<b>14,638,445.24</b>
<b>Total activos</b>		<b>49,698,358.79</b>
<b>Pasivos corrientes</b>	4, 12	<b>(12,687,060.59)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(355,461.29)</b>
Swaps de rendimiento total		(310,561.63)
Futuros		(44,899.66)
<b>Total pasivo</b>		<b>(13,042,521.88)</b>
<b>Activos netos al final del período</b>		<b>36,655,836.91</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Multi Asset Factor Opportunities

(Denominado en USD)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>				
<b>Obligaciones y otros instrumentos de deuda</b>				
<b>Estados Unidos</b>				
10,300	UNITED STATES TREASURY NOTE/BOND 2.500% 15/02/2045	USD	8,215.86	0.03
8,900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	8,110.13	0.02
7,300	UNITED STATES TREASURY NOTE/BOND 5.250% 15/02/2029	USD	7,910.23	0.02
7,300	UNITED STATES TREASURY NOTE/BOND 5.250% 15/11/2028	USD	7,891.41	0.02
6,700	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	7,645.33	0.02
6,800	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	7,502.31	0.02
6,800	UNITED STATES TREASURY NOTE/BOND 6.750% 15/08/2026	USD	7,407.75	0.02
			<b>54,683.02</b>	<b>0.15</b>
			<b>54,683.02</b>	<b>0.15</b>
<b>Instrumentos del mercado monetario</b>				
<b>Estados Unidos</b>				
5,500,000	UNITED STATES TREASURY BILL ZCP 11/04/2023	USD	5,494,267.90	14.99
1,000,000	UNITED STATES TREASURY BILL ZCP 16/05/2023	USD	994,456.57	2.71
5,000,000	UNITED STATES TREASURY BILL ZCP 20/04/2023	USD	4,988,902.45	13.61
1,000,000	UNITED STATES TREASURY BILL ZCP 21/09/2023	USD	977,788.16	2.67
			<b>12,455,415.08</b>	<b>33.98</b>
<b>Suecia</b>				
3,000,000	SWEDBANK AB ZCP 15/05/2023	USD	2,982,822.21	8.14
			<b>2,982,822.21</b>	<b>8.14</b>
<b>Gran Bretaña</b>				
1,500,000	MIZUHO BANK LTD ZCP 04/05/2023	USD	1,493,687.55	4.07
1,500,000	MUFG BANK LTD ZCP 13/06/2023	USD	1,484,887.61	4.05
			<b>2,978,575.16</b>	<b>8.12</b>
<b>Noruega</b>				
1,500,000	DNB BANK ASA ZCP 19/04/2023	USD	1,496,748.89	4.08
			<b>1,496,748.89</b>	<b>4.08</b>
<b>Países Bajos</b>				
1,500,000	ING BANK NV ZCP 15/05/2023	USD	1,491,532.22	4.07
			<b>1,491,532.22</b>	<b>4.07</b>
<b>Canadá</b>				
1,500,000	TORONTO-DOMINION BANK/THE ZCP 15/05/2023	USD	1,491,324.62	4.07
			<b>1,491,324.62</b>	<b>4.07</b>
			<b>22,896,418.18</b>	<b>62.46</b>
<b>Total cartera de títulos</b>			<b>22,951,101.20</b>	<b>62.61</b>

## Instrumentos financieros derivados a 31/03/2023

Cantidad	Denomina- ción	Fecha de venci- miento	Divisa	Nocional	Pérdidas o ganancias no realizadas en USD	
<b>Swaps de rendimiento total</b>						
5,679,000	TRS SOYBEAN OIL CAPPED INDEX	25/05/2023	USD	41,028.05	216,697.73	
41,284,000	TRS COMMODITY INDEX	25/05/2023	USD	389,540.42	184,525.18	
3,898,000	TRS LEAN HOGS CAPPED INDEX	25/05/2023	USD	3,898,000.00	162,808.88	
3,744,000	TRS NICKEL CAPPED INDEX	25/05/2023	USD	3,744,000.00	86,634.25	
6,040	TRS SUGAR CAPPED INDEX	25/05/2023	USD	6,040.42	23,578.47	
40,032	TRS BLOOMBERG LEAD SUBINDEX CAPPED	25/05/2023	USD	40,031.63	19,424.29	
3,265,000	TRS CORN CAPPED INDEX	25/05/2023	USD	3,265,000.00	8,137.98	
224,000	TRS WHEAT CAPPED INDEX	25/05/2023	USD	224,000.00	6,580.71	
67,000	TRS BLOOMBERG COMMODITY GAS OIL CAPPED TOTAL RETURN INDEX	25/05/2023	USD	67,000.00	703.06	
24,322	TRS COPPER CAPPED INDEX	25/05/2023	USD	24,322.13	258.79	
4,379	TRS WTI CRUDE OIL CAPPED INDEX	25/05/2023	USD	4,379.33	(1,241.53)	
42,525	TRS COTTON CAPPED INDEX	25/05/2023	USD	42,525.37	(2,384.18)	
8,070	TRS ALUMINUM SUBINDEX CAPPED	25/05/2023	USD	8,070.45	(2,506.97)	
6,325	TRS BRENT CRUDE CAPPED INDEX	25/05/2023	USD	6,325.04	(4,654.86)	
9,641	TRS HEATING OIL CAPPED INDEX	25/05/2023	USD	9,640.92	(12,132.32)	
930,000	TRS UNLEADED GASOLINE CAPPED INDEX	25/05/2023	USD	930,000.00	(12,138.58)	
5,514	TRS COFFEE CAPPED INDEX	25/05/2023	USD	521,000.00	(21,191.18)	
3,088,000	TRS KANSAS WHEAT CAPPED INDEX	25/05/2023	USD	3,088,000.00	(21,406.43)	
734,000	TRS SILVER CAPPED INDEX	25/05/2023	USD	734,000.00	(25,272.84)	
20,777,000	TRS LIVE CATTLE CAPPED INDEX	25/05/2023	USD	20,777,000.00	(29,534.34)	
40,358	TRS NATURAL GAS CAPPED INDEX	25/05/2023	USD	40,357.64	(45,462.55)	
44,750	TRS SOYBEANS CAPPED INDEX	25/05/2023	USD	44,750.37	(64,308.28)	
45,314	TRS ZINC CAPPED INDEX	25/05/2023	USD	45,313.72	(111,746.39)	
116,262	TRS SOYBEAN MEAL CAPPED INDEX	25/05/2023	USD	116,261.93	(132,607.13)	
12,656,000	TRS GOLD CAPPED INDEX	25/05/2023	USD	12,656,000.00	(187,301.35)	
402,772	TRS COMMODITY ENHANCED CURVE INDEX	25/05/2023	USD	402,772.30	(346,022.04)	
					<b>(310,561.63)</b>	
Por cobrar	Por pagar	Fecha de Compromisos venci- miento		Pérdidas o ganancias no realizadas en USD		
<b>Contratos a plazo sobre divisas</b>						
87,005,893.31	PLN	19,809,800.49	USD	19/04/2023	19,809,800.49	368,169.51
13,807,181.83	EUR	14,775,363.62	USD	19/04/2023	14,775,363.62	237,942.16
2,450,860.13	GBP	2,945,419.19	USD	19/04/2023	2,945,419.19	85,883.96
7,110,000.00	CAD	5,226,956.89	USD	27/04/2023	5,226,956.89	28,424.33
4,696,252.57	GBP	5,786,957.32	USD	27/04/2023	5,786,957.32	22,482.72
3,221,231.00	EUR	5,801,785.72	USD	27/04/2023	5,801,785.72	21,716.37
3,221,678.97	USD	33,551,000.00	NOK	27/04/2023	3,221,678.97	14,699.72
4,558,193.25	NZD	2,838,667.26	USD	27/04/2023	2,838,667.26	13,294.33
7,427.70	GBP	9,196.24	USD	04/04/2023	9,196.24	(12.26)
253,288.99	USD	1,096,551.34	PLN	03/04/2023	253,288.99	(1,246.44)
272,290.37	USD	224,459.48	GBP	19/04/2023	272,290.37	(5,328.38)

(1) Certificado de depósito a corto plazo.

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Multi Asset Factor Opportunities

(Denominado en USD)

## Instrumentos financieros derivados a 31/03/2023 (continuación)

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
22,057,000.00 SEK	2,136,441.40 USD	27/04/2023	2,136,441.40	(6,554.31)
3,441,799.20 USD	5,144,667.00 AUD	27/04/2023	3,441,799.20	(6,687.99)
569,581.29 USD	534,157.57 EUR	19/04/2023	569,581.29	(11,237.52)
595,937.61 USD	2,640,266.53 PLN	19/04/2023	595,937.61	(16,379.75)
293,435,637.00 JPY	2,245,831.40 USD	27/04/2023	2,245,831.40	(32,847.75)
11,084,856.96 USD	10,135,000.00 CHF	27/04/2023	11,084,856.96	(36,666.66)
8,157,438.04 USD	11,127,000.00 CAD	27/04/2023	8,157,438.04	(67,122.70)
			<b>89,173,290.96</b>	<b>608,529.34</b>

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>22,951,101.20</b>	<b>62.61</b>
<b>Total instrumentos financieros derivados</b>	<b>253,068.05</b>	<b>0.69</b>
<b>Efectivo en bancos</b>	<b>6,990,252.31</b>	<b>19.07</b>
<b>Otros activos y pasivos</b>	<b>6,461,415.35</b>	<b>17.63</b>
<b>Total activos netos</b>	<b>36,655,836.91</b>	<b>100.00</b>

Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
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### Futuros sobre índices de acciones

(25)	CBOE VIX FUTURE 17/05/2023	USD	553,212.50	1,737.50
(18)	CBOE VIX FUTURE 19/04/2023	USD	373,755.60	11,419.40
40	EURO STOXX 50 16/06/2023	EUR	1,851,745.34	58,685.45
(34)	FTSE 100 INDEX FUTURE 16/06/2023	GBP	3,211,382.00	(41,648.35)
9	HANG SENG INDEX FUTURE 27/04/2023	HKD	1,174,077.54	34,605.32
(46)	KOSPI2 INDEX FUTURE 08/06/2023	KRW	2,859,430.81	(30,917.54)
36	NIKKEI 225 (SGX) 08/06/2023	JPY	3,792,997.22	81,824.33
131	OMX530 INDEX FUTURE 21/04/2023	SEK	2,800,451.81	106,848.54
1	SPI 200 FUTURES 15/06/2023	AUD	120,404.30	3,438.05
(13)	S&P/TSX 60 INDEX FUTURE 15/06/2023	CAD	2,323,064.99	(62,545.60)
(20)	S&P500 EMINI FUTURE 16/06/2023	USD	4,137,750.00	(246,688.64)
16	SWISS MARKET INDEX FUTURE 16/06/2023	CHF	1,925,849.71	74,552.57
			<b>25,124,121.82</b>	<b>(8,688.97)</b>

### Futuros sobre tipos de interés

113	AUSTRALIA 10Y BOND FUTURE 15/06/2023	AUD	9,300,259.53	228,132.08
(76)	CANADA 10Y BOND FUTURE 21/06/2023	CAD	7,084,760.04	(241,593.11)
(17)	EURO-BTP FUTURE 08/06/2023	EUR	2,130,474.09	(17,828.64)
32	EURO-BUND FUTURE 08/06/2023	EUR	4,722,667.69	170,431.41
(19)	EURO-OAT FUTURE 08/06/2023	EUR	2,688,279.24	4,704.32
(8)	KOREA 10YR BOND FUTURE 20/06/2023	KRW	699,619.77	4,011.52
(8)	LONG GILT FUTURE 28/06/2023	GBP	1,022,296.82	(1,230.27)
(72)	US 10YR NOTE (CBT) 21/06/2023	USD	8,274,375.00	(182,838.02)
			<b>35,922,732.18</b>	<b>(36,210.71)</b>

**Total instrumentos financieros derivados** **253,068.05**

(1) Certificado de depósito a corto plazo.

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs North America Enhanced Index Sustainable Equity

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	1,005,352,219.46	<b>Número de acciones</b>		
	30/09/2022	USD	805,384,808.73			
	30/09/2021	USD	814,352,387.74			
<b>Valor liquidativo por acción**</b>				Capitalisation R (USD)	31/03/2023	9
					30/09/2022	13,766
					30/09/2021	9
Capitalisation I (USD)	31/03/2023	USD	6,862.66	Capitalisation X Hedged (i) (EUR)	31/03/2023	71
	30/09/2022	USD	5,945.87		30/09/2022	8
	30/09/2021	USD	7,313.79		30/09/2021	8
Capitalisation I Hedged (ii) (EUR)	31/03/2023	EUR	4,198.64	Capitalisation Z (EUR)	31/03/2023	727
	30/09/2022	EUR	3,710.07		30/09/2022	724
	30/09/2021	EUR	-		30/09/2021	741
Capitalisation P (USD)	31/03/2023	USD	339.09	Distribution Z (EUR)	31/03/2023	1,391
	30/09/2022	USD	294.28		30/09/2022	1,619
	30/09/2021	USD	363.16		30/09/2021	1,247
Capitalisation Q (EUR)	31/03/2023	EUR	693,599.73	<b>Dividendo</b>		
	30/09/2022	EUR	666,289.16			
	30/09/2021	EUR	692,435.53		Distribution Z (EUR)	14/12/2022
Capitalisation R (USD)	31/03/2023	USD	341.82	<b>Gastos corrientes en %*</b>		
	30/09/2022	USD	296.40			
	30/09/2021	USD	364.89			
Capitalisation X Hedged (i) (EUR)	31/03/2023	EUR	226.42	Capitalisation I (USD)	31/03/2023	0.19%
	30/09/2022	EUR	200.50	Capitalisation I Hedged (ii) (EUR)	31/03/2023	0.21%
	30/09/2021	EUR	255.21	Capitalisation P (USD)	31/03/2023	0.55%
Capitalisation Z (EUR)	31/03/2023	EUR	724,387.08	Capitalisation Q (EUR)	31/03/2023	0.14%
	30/09/2022	EUR	695,759.28	Capitalisation R (USD)	31/03/2023	0.29%
	30/09/2021	EUR	722,842.36	Capitalisation X Hedged (i) (EUR)	31/03/2023	1.07%
Distribution Z (EUR)	31/03/2023	EUR	6,699.93	Capitalisation Z (EUR)	31/03/2023	0.11%
	30/09/2022	EUR	6,506.89	Distribution Z (EUR)	31/03/2023	0.11%
	30/09/2021	EUR	6,812.21			
<b>Número de acciones</b>				<b>Índice de rotación de la cartera en %*</b>		
Capitalisation I (USD)	31/03/2023		20,811		31/03/2023	24.47%
	30/09/2022		22,000			
	30/09/2021		14,196			
Capitalisation I Hedged (ii) (EUR)	31/03/2023		36,527			
	30/09/2022		19,008			
	30/09/2021		-			
Capitalisation P (USD)	31/03/2023		1,821			
	30/09/2022		20,918			
	30/09/2021		9			
Capitalisation Q (EUR)	31/03/2023		150			
	30/09/2022		140			
	30/09/2021		100			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs North America Enhanced Index Sustainable Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>999,621,866.12</b>
Acciones		999,621,866.12
<b>Total instrumentos financieros derivados</b>	2	<b>2,430,920.25</b>
Contratos a plazo sobre divisas		2,430,920.25
<b>Efectivo en bancos</b>		<b>4,387,035.96</b>
<b>Otros activos</b>	4, 12	<b>18,471,440.44</b>
<b>Total activos</b>		<b>1,024,911,262.77</b>
<b>Pasivos corrientes</b>	4, 12	<b>(19,559,043.31)</b>
<b>Total pasivo</b>		<b>(19,559,043.31)</b>
<b>Activos netos al final del período</b>		<b>1,005,352,219.46</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs North America Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					8,596	BOSTON PROPERTIES INC	USD	465,215.52	0.05
					23,224	BOSTON SCIENTIFIC CORP	USD	1,161,896.72	0.12
					69,440	BRISTOL-MYERS SQUIBB CO	USD	4,812,886.40	0.48
					723	BROWN & BROWN INC	USD	41,514.66	0.00
					2,456	BURLINGTON STORES INC	USD	496,357.60	0.05
					9,837	CADENCE DESIGN SYSTEMS INC	USD	2,066,655.33	0.21
					14,507	CAMPBELL SOUP CO	USD	797,594.86	0.08
					6,472	CAPITAL ONE FINANCIAL CORP	USD	622,347.52	0.06
					12,483	CARDINAL HEALTH INC	USD	942,466.50	0.09
					3,784	CARLISLE COS INC	USD	855,448.88	0.09
					4,559	CARMAX INC	USD	293,052.52	0.03
					43,056	CARRIER GLOBAL CORP	USD	1,969,812.00	0.20
					4,806	CATALENT INC	USD	315,802.26	0.03
					7,291	CBOE GLOBAL MARKETS INC	USD	978,743.84	0.10
					13,247	CBRE GROUP INC - A	USD	964,514.07	0.10
					10,514	CENTENE CORP	USD	664,589.94	0.07
					2,171	CERIDIAN HCM HOLDING INC	USD	158,960.62	0.02
					18,475	CH ROBINSON WORLDWIDE INC	USD	1,835,860.75	0.18
					2,250	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	454,095.00	0.05
					49,182	CHARLES SCHWAB CORP/THE	USD	2,576,153.16	0.26
					4,194	CHARTER COMMUNICATIONS INC - A	USD	1,499,816.34	0.15
					9,447	CHURCH & DWIGHT CO INC	USD	835,209.27	0.08
					8,376	CIGNA GROUP	USD	2,140,319.28	0.21
					4,703	CINCINNATI FINANCIAL CORP	USD	527,112.24	0.05
					120,245	CISCO SYSTEMS INC	USD	6,285,807.38	0.63
					30,351	CITIZENS FINANCIAL GROUP INC	USD	921,759.87	0.09
					6,006	CLOROX CO/THE	USD	950,389.44	0.09
					12,188	CLOUDFLARE INC - A	USD	751,512.08	0.07
					14,359	CME GROUP INC - A	USD	2,750,035.68	0.27
					105,341	COCA-COLA CO/THE	USD	6,534,302.23	0.65
					12,317	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	750,474.81	0.07
					33,332	COLGATE-PALMOLIVE CO	USD	2,504,899.80	0.25
					139,069	COMCAST CORP - A	USD	5,272,105.79	0.52
					32,706	CONAGRA BRANDS INC	USD	1,228,437.36	0.12
					11,165	CONSTELLATION BRANDS INC - A	USD	2,522,061.85	0.25
					372	COOPER COS INC/THE	USD	138,889.92	0.01
					12,161	COPART INC	USD	914,628.81	0.09
					98,248	CORTEVA INC	USD	5,925,336.88	0.59
					16,048	COSTCO WHOLESALE CORP	USD	7,973,769.76	0.79
					17,159	CROWN CASTLE INC	USD	2,296,560.56	0.23
					4,990	CUMMINS INC	USD	1,192,011.20	0.12
					40,474	CVS HEALTH CORP	USD	3,007,622.94	0.30
					23,776	DANAHER CORP	USD	5,992,503.04	0.60
					5,174	DAVITA INC	USD	419,663.14	0.04
					12,022	DEERE & CO	USD	4,963,643.36	0.49
					20,808	DELL TECHNOLOGIES INC - C	USD	836,689.68	0.08
					5,132	DENTSPLY SIRONA INC	USD	201,584.96	0.02
					16,470	DEXCOM INC	USD	1,913,484.60	0.19
					11,896	DISCOVER FINANCIAL SERVICES	USD	1,175,800.64	0.12
					37,333	DISH NETWORK CORP - A	USD	348,316.89	0.03
					7,712	DOCUSIGN INC - A	USD	449,609.60	0.04
					1,950	DOMINO'S PIZZA INC	USD	643,246.50	0.06
					12,461	DOVER CORP	USD	1,893,324.34	0.19
					11,632	DR HORTON INC	USD	1,136,330.08	0.11
					18,009	DUPONT DE NEMOURS INC	USD	1,292,505.93	0.13
					5,426	DYNATRACE INC	USD	229,519.80	0.02
					23,118	EBAY INC	USD	1,025,745.66	0.10
					10,724	ECOLAB INC	USD	1,775,143.72	0.18
					26,914	EDWARDS LIFESCIENCES CORP	USD	2,226,595.22	0.22
					22,860	ELANCO ANIMAL HEALTH INC	USD	214,884.00	0.02
<b>Acciones</b>									
<b>Estados Unidos</b>									
56,543	ABBOTT LABORATORIES	USD	5,725,544.18	0.57					
57,523	ABBVIE INC	USD	9,167,440.51	0.91					
13,822	ADOBE INC	USD	5,326,584.14	0.53					
69,519	ADVANCED MICRO DEVICES INC	USD	6,813,557.19	0.68					
2,252	AECOM	USD	189,888.64	0.02					
38,669	AFLAC INC	USD	2,494,923.88	0.25					
14,510	AGILENT TECHNOLOGIES INC	USD	2,007,313.40	0.20					
5,083	AKAMAI TECHNOLOGIES INC	USD	397,998.90	0.04					
7,646	ALBEMARLE CORP	USD	1,690,071.84	0.17					
8,760	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	1,100,168.40	0.11					
3,673	ALIGN TECHNOLOGY INC	USD	1,227,296.22	0.12					
10,041	ALLSTATE CORP/THE	USD	1,112,643.21	0.11					
18,939	ALLY FINANCIAL INC	USD	482,755.11	0.05					
166,114	ALPHABET INC - A	USD	17,231,005.22	1.71					
153,207	ALPHABET INC - C	USD	15,933,528.00	1.58					
254,832	AMAZON.COM INC	USD	26,321,597.28	2.62					
26,077	AMERICAN EXPRESS CO	USD	4,301,401.15	0.43					
2,091	AMERICAN FINANCIAL GROUP INC/OH	USD	254,056.50	0.03					
59,258	AMERICAN INTERNATIONAL GROUP INC	USD	2,984,232.88	0.30					
16,630	AMERICAN TOWER CORP	USD	3,398,174.20	0.34					
51,625	AMERICAN WATER WORKS CO INC	USD	7,562,546.25	0.75					
5,675	AMERIPRISE FINANCIAL INC	USD	1,739,387.50	0.17					
2,353	AMERISOURCEBERGEN CORP	USD	376,738.83	0.04					
17,927	AMGEN INC	USD	4,333,852.25	0.43					
58,566	ANNALY CAPITAL MANAGEMENT INC	USD	1,119,196.26	0.11					
1,254	ANSYS INC	USD	417,331.20	0.04					
12,256	APOLLO GLOBAL MANAGEMENT INC	USD	774,088.96	0.08					
429,112	APPLE INC	USD	70,760,568.80	7.04					
34,137	APPLIED MATERIALS INC	USD	4,193,047.71	0.42					
34,287	ARAMARK	USD	1,227,474.60	0.12					
22,882	ARCHER-DANIELS-MIDLAND CO	USD	1,822,780.12	0.18					
9,631	ARISTA NETWORKS INC	USD	1,616,659.66	0.16					
9,630	ARTHUR J GALLAGHER & CO	USD	1,842,315.30	0.18					
261,269	AT&T INC	USD	5,029,428.25	0.50					
7,667	AUTODESK INC	USD	1,595,962.72	0.16					
13,227	AUTOMATIC DATA PROCESSING INC	USD	2,944,727.01	0.29					
743	AUTOZONE INC	USD	1,826,405.45	0.18					
5,881	AVALONBAY COMMUNITIES INC	USD	988,360.86	0.10					
10,588	AVANTOR INC	USD	223,830.32	0.02					
2,209	AVERY DENNISON CORP	USD	395,256.37	0.04					
11,064	AXON ENTERPRISE INC	USD	2,487,740.40	0.25					
222,887	BAKER HUGHES CO - A	USD	6,432,518.82	0.64					
12,565	BALL CORP	USD	692,457.15	0.07					
221,977	BANK OF AMERICA CORP	USD	6,348,542.20	0.63					
41,500	BANK OF NEW YORK MELLON CORP/THE	USD	1,885,760.00	0.19					
10,180	BAXTER INTERNATIONAL INC	USD	412,900.80	0.04					
6,704	BECTON DICKINSON AND CO	USD	1,659,508.16	0.17					
5,244	BEST BUY CO INC	USD	410,447.88	0.04					
3,068	BILL.COM HOLDINGS INC	USD	248,937.52	0.02					
2,709	BIODEN INC	USD	753,183.27	0.07					
2,828	BIOMARIN PHARMACEUTICAL INC	USD	274,994.72	0.03					
1,846	BOOKING HOLDINGS INC	USD	4,896,348.86	0.49					
2,733	BORGWARNER INC	USD	134,217.63	0.01					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs North America Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
7,218	ELECTRONIC ARTS INC	USD	869,408.10	0.09	11,670	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1,073,173.20	0.11
8,150	ELEVANCE HEALTH INC	USD	3,747,451.50	0.37	9,174	INTERNATIONAL PAPER CO	USD	330,814.44	0.03
25,428	ELI LILLY & CO	USD	8,732,483.76	0.87	35,658	INTERPUBLIC GROUP OF COS INC/THE	USD	1,327,903.92	0.13
36,395	EMERSON ELECTRIC CO	USD	3,171,460.30	0.32	8,209	INTUIT INC	USD	3,659,818.47	0.36
6,808	ENPHASE ENERGY INC	USD	1,431,586.24	0.14	13,206	INTUITIVE SURGICAL INC	USD	3,373,736.82	0.34
3,009	ENTEGRIS INC	USD	246,768.09	0.02	21,802	IRON MOUNTAIN INC	USD	1,153,543.82	0.11
2,526	EPAM SYSTEMS INC	USD	755,274.00	0.08	91,950	JPMORGAN CHASE & CO	USD	11,982,004.50	1.19
2,039	EQUINIX INC	USD	1,470,200.56	0.15	61,361	KEURIG DR PEPPER INC	USD	2,164,816.08	0.22
36,253	EQUITABLE HOLDINGS INC	USD	920,463.67	0.09	52,010	KEYCORP	USD	651,165.20	0.06
18,619	EQUITY RESIDENTIAL	USD	1,117,140.00	0.11	5,596	KEYSIGHT TECHNOLOGIES INC	USD	903,642.08	0.09
130,133	ESSENTIAL UTILITIES INC	USD	5,680,305.45	0.57	19,376	KIMCO REALTY CORP	USD	378,413.28	0.04
5,273	ETSY INC	USD	587,043.09	0.06	639,224	KINDER MORGAN INC/DE	USD	11,192,812.24	1.10
7,182	EXACT SCIENCES CORP	USD	487,011.42	0.05	5,996	KLA CORP	USD	2,393,423.32	0.24
20,160	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	2,220,019.20	0.22	45,075	KROGER CO/THE	USD	2,225,352.75	0.22
932	FAIR ISAAC CORP	USD	654,907.08	0.07	3,031	LABORATORY CORP OF AMERICA HOLDINGS	USD	695,372.02	0.07
27,280	FASTENAL CO	USD	1,471,483.20	0.15	4,458	LAM RESEARCH CORP	USD	2,363,274.96	0.24
23,557	FIDELITY NATIONAL FINANCIAL INC	USD	822,846.01	0.08	5,177	LAMB WESTON HOLDINGS INC	USD	541,100.04	0.05
28,623	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1,555,087.59	0.15	11,847	LENNAR CORP - A	USD	1,245,238.17	0.12
41,670	FIFTH THIRD BANCORP	USD	1,110,088.80	0.11	863	LENNOX INTERNATIONAL INC	USD	216,854.64	0.02
410	FIRST CITIZENS BANCSHARES INC/NC - A	USD	398,971.00	0.04	19,076	LKQ CORP	USD	1,082,753.76	0.11
6,848	FIRST REPUBLIC BANK/CA	USD	95,803.52	0.01	20,814	LOWE'S COS INC	USD	4,162,175.58	0.41
19,093	FISERV INC	USD	2,158,081.79	0.21	4,639	LPL FINANCIAL HOLDINGS INC	USD	938,933.60	0.09
285	FLEETCOR TECHNOLOGIES INC	USD	60,092.25	0.01	3,795	LULULEMON ATHLETICA INC	USD	1,382,101.05	0.14
22,896	FMC CORP	USD	2,796,288.48	0.28	674	MARKEL CORP	USD	860,974.34	0.09
160,791	FORD MOTOR CO	USD	2,025,966.60	0.20	650	MARKETAXESS HOLDINGS INC	USD	254,338.50	0.03
22,713	FORTINET INC	USD	1,509,505.98	0.15	22,058	MARSH & MCLENNAN COS INC	USD	3,673,759.90	0.37
17,350	FORTIVE CORP	USD	1,182,749.50	0.12	55,849	MARVELL TECHNOLOGY INC	USD	2,418,261.70	0.24
13,241	FORTUNE BRANDS INNOVATIONS INC	USD	777,643.93	0.08	23,323	MASTERCARD INC - A	USD	8,475,811.43	0.84
20,751	FOX CORP - A	USD	706,571.55	0.07	14,604	MATCH GROUP INC	USD	560,647.56	0.06
9,499	FRANKLIN RESOURCES INC	USD	255,903.06	0.03	14,468	MCCORMICK & CO INC/MD	USD	1,203,882.28	0.12
3,191	GARTNER INC	USD	1,039,532.07	0.10	26,456	MCDONALD'S CORP	USD	7,397,362.16	0.74
35,883	GEN DIGITAL INC	USD	615,752.28	0.06	4,777	MCKESSON CORP	USD	1,700,850.85	0.17
4,638	GENERAC HOLDINGS INC	USD	500,950.38	0.05	13,556	MEDICAL PROPERTIES TRUST INC	USD	111,430.32	0.01
40,670	GENERAL MILLS INC	USD	3,475,658.20	0.35	76,694	MERCK & CO INC	USD	8,159,474.66	0.81
41,087	GILEAD SCIENCES INC	USD	3,408,988.39	0.34	36,490	METLIFE INC	USD	2,114,230.60	0.21
9,962	GLOBAL PAYMENTS INC	USD	1,048,400.88	0.10	636	METTLER-TOLEDO INTERNATIONAL INC	USD	973,213.56	0.10
11,357	GODADDY INC - A	USD	882,666.04	0.09	192,846	MICROSOFT CORP	USD	55,597,501.80	5.53
14,367	HARTFORD FINANCIAL SERVICES GROUP INC/THE	USD	1,001,236.23	0.10	20,561	MOLSON COORS BEVERAGE CO - B	USD	1,062,592.48	0.11
6,392	HASBRO INC	USD	343,186.48	0.03	79,983	MONDELEZ INTERNATIONAL INC - A	USD	5,576,414.76	0.55
14,114	HERSHEY CO/THE	USD	3,590,742.74	0.36	2,784	MONGODB INC - A	USD	649,006.08	0.06
69,079	HEWLETT PACKARD ENTERPRISE CO	USD	1,100,428.47	0.11	3,513	MONOLITHIC POWER SYSTEMS INC	USD	1,758,397.02	0.17
8,275	HOLOGIC INC	USD	667,792.50	0.07	33,714	MONSTER BEVERAGE CORP	USD	1,820,893.14	0.18
28,685	HOME DEPOT INC/THE	USD	8,465,517.20	0.84	7,559	MOODY'S CORP	USD	2,313,205.18	0.23
14,928	HORMEL FOODS CORP	USD	595,328.64	0.06	57,435	MORGAN STANLEY	USD	5,042,793.00	0.50
74,088	HOST HOTELS & RESORTS INC	USD	1,221,711.12	0.12	2,223	MSCI INC - A	USD	1,244,190.87	0.12
48,971	HP INC	USD	1,437,298.85	0.14	9,235	M&T BANK CORP	USD	1,104,228.95	0.11
4,789	HUBBELL INC - B	USD	1,165,211.59	0.12	17,475	NASDAQ INC	USD	955,358.25	0.10
1,139	HUBSPOT INC	USD	488,346.25	0.05	4,456	NETAPP INC	USD	284,515.60	0.03
3,376	HUMANA INC	USD	1,638,912.96	0.16	14,774	NETFLIX INC	USD	5,104,121.52	0.51
31,809	HUNTINGTON BANCSHARES INC/OH	USD	356,260.80	0.04	1,548	NEUROCRINE BIOSCIENCES INC	USD	156,688.56	0.02
4,387	IDEX CORP	USD	1,013,528.61	0.10	24,089	NEWELL BRANDS INC	USD	299,667.16	0.03
2,847	IDEXX LABORATORIES INC	USD	1,423,727.76	0.14	31,795	NEWS CORP - A	USD	549,099.65	0.05
17,115	ILLINOIS TOOL WORKS INC	USD	4,166,646.75	0.41	34,229	NIKE INC - B	USD	4,197,844.56	0.42
5,577	ILLUMINA INC	USD	1,296,931.35	0.13	5,340	NORDSON CORP	USD	1,186,868.40	0.12
2,093	INCYTE CORP	USD	151,261.11	0.02	19,014	NORFOLK SOUTHERN CORP	USD	4,030,968.00	0.40
40,594	INGERSOLL RAND INC	USD	2,361,758.92	0.23	10,189	NORTHERN TRUST CORP	USD	897,956.57	0.09
3,799	INSULET CORP	USD	1,211,729.04	0.12	73,883	NVIDIA CORP	USD	20,522,480.91	2.04
172,450	INTEL CORP	USD	5,633,941.50	0.56	6,993	OMNICOM GROUP INC	USD	659,719.62	0.07
19,856	INTERCONTINENTAL EXCHANGE INC	USD	2,070,782.24	0.21	53,677	ORACLE CORP	USD	4,987,666.84	0.50
32,599	INTERNATIONAL BUSINESS MACHINES CORP	USD	4,273,402.91	0.43	848	O'REILLY AUTOMOTIVE INC	USD	719,935.04	0.07
					20,843	OTIS WORLDWIDE CORP	USD	1,759,149.20	0.17

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs North America Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
26,055	PACCAR INC	USD	1,907,226.00	0.19	7,430	TERADYNE INC	USD	798,799.30	0.08
10,267	PALO ALTO NETWORKS INC	USD	2,050,730.58	0.20	68,798	TESLA INC	USD	14,272,833.08	1.42
33,293	PARAMOUNT GLOBAL - B	USD	742,766.83	0.07	13,275	THERMO FISHER SCIENTIFIC INC	USD	7,651,311.75	0.76
4,486	PAYCHEX INC	USD	514,050.74	0.05	41,826	TJX COS INC/THE	USD	3,277,485.36	0.33
34,803	PAYPAL HOLDINGS INC	USD	2,642,939.82	0.26	29,656	T-MOBILE US INC	USD	4,295,375.04	0.43
50,220	PEPSICO INC	USD	9,155,106.00	0.91	2,443	TRACTOR SUPPLY CO	USD	574,202.72	0.06
2,985	PERKINELMER INC	USD	397,781.10	0.04	9,760	TRADE DESK INC/THE - A	USD	594,481.60	0.06
173,520	PFIZER INC	USD	7,079,616.00	0.70	14,996	TRANSUNION	USD	931,851.44	0.09
42,288	PINTEREST INC - A	USD	1,153,193.76	0.11	8,762	TRAVELERS COS INC/THE	USD	1,501,894.42	0.15
31,749	PLUG POWER INC	USD	372,098.28	0.04	53,684	TRUIST FINANCIAL CORP	USD	1,830,624.40	0.18
17,524	PNC FINANCIAL SERVICES GROUP INC/THE	USD	2,227,300.40	0.22	2,260	UDR INC	USD	92,795.60	0.01
917	POOL CORP	USD	314,017.48	0.03	6,865	UNITED RENTALS INC	USD	2,716,892.40	0.27
9,253	PPG INDUSTRIES INC	USD	1,236,015.74	0.12	24,886	UNITEDHEALTH GROUP INC	USD	11,760,874.74	1.17
9,512	PRINCIPAL FINANCIAL GROUP INC	USD	706,931.84	0.07	66,907	US BANCORP	USD	2,411,997.35	0.24
80,215	PROCTER & GAMBLE CO/THE	USD	11,927,168.35	1.19	24,181	VENTAS INC	USD	1,048,246.35	0.10
19,626	PROGRESSIVE CORP/THE	USD	2,807,695.56	0.28	230	VERISIGN INC	USD	48,605.90	0.00
32,261	PROLOGIS INC	USD	4,025,204.97	0.40	8,340	VERISK ANALYTICS INC - A	USD	1,600,112.40	0.16
22,009	PRUDENTIAL FINANCIAL INC	USD	1,821,024.66	0.18	132,016	VERIZON COMMUNICATIONS INC	USD	5,134,102.24	0.51
1,633	PTC INC	USD	209,399.59	0.02	8,451	VERTEX PHARMACEUTICALS INC	USD	2,662,656.57	0.26
6,884	PUBLIC STORAGE	USD	2,079,931.76	0.21	15,140	VF CORP	USD	346,857.40	0.03
10,085	PULTEGROUP INC	USD	587,753.80	0.06	49,110	VISA INC - A	USD	11,072,340.60	1.10
12,880	QORVO INC	USD	1,308,221.60	0.13	6,201	VMWARE INC - A	USD	774,194.85	0.08
35,071	QUALCOMM INC	USD	4,474,358.18	0.45	2,101	W R BERKLEY CORP	USD	130,808.26	0.01
11,992	QUANTA SERVICES INC	USD	1,998,346.88	0.20	41,136	WALGREENS BOOTS ALLIANCE INC	USD	1,422,482.88	0.14
1,306	QUEST DIAGNOSTICS INC	USD	184,772.88	0.02	56,206	WALT DISNEY CO/THE	USD	5,627,906.78	0.56
4,465	RAYMOND JAMES FINANCIAL INC	USD	416,450.55	0.04	510	WATERS CORP	USD	157,911.30	0.02
18,200	REALTY INCOME CORP	USD	1,152,424.00	0.11	4,383	WEBSTER FINANCIAL CORP	USD	172,777.86	0.02
12,771	REGENCY CENTERS CORP	USD	781,329.78	0.08	852	WEST PHARMACEUTICAL SERVICES INC	USD	295,192.44	0.03
2,631	REGENERON PHARMACEUTICALS INC	USD	2,161,813.77	0.22	9,238	WESTERN DIGITAL CORP	USD	347,995.46	0.03
73,259	REGIONS FINANCIAL CORP	USD	1,359,687.04	0.14	15,878	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	1,604,630.68	0.16
5,460	RELIANCE STEEL & ALUMINUM CO	USD	1,401,800.40	0.14	39,313	WEYERHAEUSER CO	USD	1,184,500.69	0.12
617	REPLIGEN CORP	USD	103,878.12	0.01	2,265	WHIRLPOOL CORP	USD	299,025.30	0.03
2,376	REPUBLIC SERVICES INC - A	USD	321,282.72	0.03	2,734	WW GRAINGER INC	USD	1,883,206.54	0.19
4,864	RESMED INC	USD	1,065,167.36	0.11	11,440	XYLEM INC/NY	USD	1,197,768.00	0.12
13,232	ROBERT HALF INTERNATIONAL INC	USD	1,066,102.24	0.11	12,743	YUM! BRANDS INC	USD	1,683,095.44	0.17
6,381	ROCKWELL AUTOMATION INC	USD	1,872,504.45	0.19	1,777	ZEBRA TECHNOLOGIES CORP - A	USD	565,086.00	0.06
6,848	ROKU INC - A	USD	450,735.36	0.04	6,299	ZIMMER BIOMET HOLDINGS INC	USD	813,830.80	0.08
5,931	ROPER TECHNOLOGIES INC	USD	2,613,732.39	0.26	16,779	ZOETIS INC	USD	2,792,696.76	0.28
11,534	ROSS STORES INC	USD	1,224,103.42	0.12	6,698	ZOOM VIDEO COMMUNICATIONS INC - A	USD	494,580.32	0.05
29,306	SALESFORCE INC	USD	5,854,752.68	0.58	1,095	ZSCALER INC	USD	127,928.85	0.01
3,129	SBA COMMUNICATIONS CORP - A	USD	816,888.03	0.08				<b>889,196,803.01</b>	<b>88.45</b>
5,540	SERVICENOW INC	USD	2,574,548.80	0.26		<b>Canadá</b>			
11,230	SHERWIN-WILLIAMS CO/THE	USD	2,524,167.10	0.25	49,322	AGNICO EAGLE MINES LTD	CAD	2,511,017.70	0.25
4,311	SIMON PROPERTY GROUP INC	USD	482,702.67	0.05	18,768	BANK OF MONTREAL	CAD	1,669,406.91	0.17
10,120	SKYWORKS SOLUTIONS INC	USD	1,193,957.60	0.12	26,073	BANK OF NOVA SCOTIA/THE	CAD	1,311,404.37	0.13
72,738	SNAP INC - A	USD	815,392.98	0.08	37,977	BCE INC	CAD	1,698,841.82	0.17
788	SNAP-ON INC	USD	194,549.32	0.02	1,301	BRP INC	CAD	101,669.01	0.01
8,694	SNOWFLAKE INC - A	USD	1,341,397.26	0.13	3,138	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	132,884.16	0.01
2,773	SOLAREEDGE TECHNOLOGIES INC	USD	842,853.35	0.08	1,527	CANADIAN TIRE CORP LTD - A	CAD	199,000.25	0.02
14,932	S&P GLOBAL INC	USD	5,148,105.64	0.51	229	CONSTELLATION SOFTWARE INC/CANADA	CAD	429,946.72	0.04
7,588	SPLUNK INC	USD	727,537.44	0.07	21,741	ELEMENT FLEET MANAGEMENT CORP	CAD	285,146.30	0.03
9,909	STANLEY BLACK & DECKER INC	USD	798,467.22	0.08	8,276	EMPIRE CO LTD - A	CAD	221,553.54	0.02
47,451	STARBUCKS CORP	USD	4,941,072.63	0.49	10,182	GEORGE WESTON LTD	CAD	1,347,468.28	0.13
26,223	STEEL DYNAMICS INC	USD	2,964,772.38	0.29	18,274	GREAT-WEST LIFECO INC - B	CAD	483,669.92	0.05
6,542	STRYKER CORP	USD	1,867,544.74	0.19	4,383	INTACT FINANCIAL CORP	CAD	626,415.83	0.06
25,026	SYNCHRONY FINANCIAL	USD	727,756.08	0.07	116,711	KEYERA CORP	CAD	2,551,799.97	0.25
6,231	SYNOPSIS INC	USD	2,406,723.75	0.24	24,932	LOBLAW COS LTD	CAD	2,269,091.10	0.23
29,122	SYSCO CORP	USD	2,249,092.06	0.22	345,066	LUNDIN MINING CORP	CAD	2,340,640.54	0.22
5,536	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	660,444.80	0.07	109,189	MANULIFE FINANCIAL CORP	CAD	2,000,877.23	0.20
15,578	TARGET CORP	USD	2,580,184.14	0.26	22,593	METRO INC	CAD	1,241,041.58	0.12
615	TELEFLEX INC	USD	155,785.65	0.02					

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs North America Enhanced Index Sustainable Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
2,442	NATIONAL BANK OF CANADA	CAD	174,432.44	0.02	6,933	NOVOCURE LTD	USD	416,950.62	0.04
72,007	NUTRIEN LTD	CAD	5,310,539.53	0.53				<b>1,409,611.39</b>	<b>0.14</b>
285,614	PEMBINA PIPELINE CORP	CAD	9,239,428.77	0.91				<b>999,621,866.12</b>	<b>99.43</b>
6,516	POWER CORP OF CANADA	CAD	166,300.40	0.02					
20,772	QUEBECOR INC - B	CAD	512,796.04	0.05					
25,212	RESTAURANT BRANDS INTERNATIONAL INC	CAD	1,690,238.86	0.17					
15,814	RITCHIE BROS AUCTIONEERS INC	CAD	888,533.31	0.09					
32,754	ROGERS COMMUNICATIONS INC - B	CAD	1,516,023.62	0.15					
53,900	ROYAL BANK OF CANADA	CAD	5,147,652.12	0.51					
30,182	SHAW COMMUNICATIONS INC - B	CAD	901,880.58	0.09					
48,352	SHOPIFY INC - A	CAD	2,315,151.00	0.23					
92,028	TELUS CORP	CAD	1,824,443.96	0.18					
24,577	THOMSON REUTERS CORP	CAD	3,193,275.71	0.32					
11,785	TOROMONT INDUSTRIES LTD	CAD	965,980.75	0.10					
55,076	TORONTO-DOMINION BANK/THE	CAD	3,294,345.29	0.33					
5,484	WASTE CONNECTIONS INC	USD	762,659.88	0.08					
80,680	WHEATON PRECIOUS METALS CORP	CAD	3,880,342.26	0.39					
11,940	WSP GLOBAL INC	CAD	1,561,856.28	0.16					
			<b>64,767,756.03</b>	<b>6.44</b>					
<b>Irlanda</b>									
18,756	ACCENTURE PLC - A	USD	5,360,652.36	0.53					
2,029	ALLEGION PLC	USD	216,555.17	0.02					
8,766	AON PLC - A	USD	2,763,832.14	0.27					
5,942	HORIZON THERAPEUTICS PLC	USD	648,509.88	0.06					
44,690	JOHNSON CONTROLS INTERNATIONAL PLC	USD	2,691,231.80	0.27					
22,387	LINDE PLC	USD	7,957,235.28	0.79					
43,344	MEDTRONIC PLC	USD	3,494,393.28	0.35					
8,743	PENTAIR PLC	USD	483,225.61	0.05					
5,354	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	354,006.48	0.04					
3,057	STERIS PLC	USD	584,742.96	0.06					
9,739	TRANE TECHNOLOGIES PLC	USD	1,791,781.22	0.18					
5,131	WILLIS TOWERS WATSON PLC	USD	1,192,341.78	0.12					
			<b>27,538,507.96</b>	<b>2.74</b>					
<b>Curacao</b>									
113,671	SCHLUMBERGER LTD	USD	5,581,246.10	0.56					
			<b>5,581,246.10</b>	<b>0.56</b>					
<b>Suiza</b>									
17,823	CHUBB LTD	USD	3,460,870.14	0.34					
7,019	GARMIN LTD	USD	708,357.48	0.07					
9,692	TE CONNECTIVITY LTD	USD	1,271,105.80	0.13					
			<b>5,440,333.42</b>	<b>0.54</b>					
<b>Bermudas</b>									
12,935	ARCH CAPITAL GROUP LTD	USD	877,898.45	0.09					
21,304	BUNGE LTD	USD	2,034,958.08	0.20					
635	EVEREST RE GROUP LTD	USD	227,342.70	0.02					
25,462	INVESCO LTD	USD	417,576.80	0.04					
			<b>3,557,776.03</b>	<b>0.35</b>					
<b>Gran Bretaña</b>									
27,735	LIBERTY GLOBAL PLC - A	USD	540,832.50	0.05					
23,435	LIBERTY GLOBAL PLC - C	USD	477,605.30	0.05					
22,219	SENSATA TECHNOLOGIES HOLDING PLC	USD	1,111,394.38	0.11					
			<b>2,129,832.18</b>	<b>0.21</b>					
<b>Jersey</b>									
46,218	CLARIVATE PLC	USD	433,987.02	0.04					
4,177	FERGUSON PLC	USD	558,673.75	0.06					

**Total cartera de títulos****999,621,866.12 99.43**

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Pérdidas o ganancias no realizadas en USD
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**Contratos a plazo sobre divisas**

167,102,546.31	EUR	178,876,941.53	USD	19/04/2023	178,876,941.53	2,822,818.39
12,135,652.66	EUR	17,706,019.13	CAD	19/04/2023	12,879,284.73	109,842.46
4,280,350.25	CAD	2,917,986.07	EUR	19/04/2023	3,123,159.33	(9,424.58)
34,865,360.73	USD	32,517,147.07	EUR	19/04/2023	34,865,360.73	(492,316.02)
					<b>229,744,746.32</b>	<b>2,430,920.25</b>

**Total instrumentos financieros derivados****2,430,920.25**

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>999,621,866.12</b>	<b>99.43</b>
<b>Total instrumentos financieros derivados</b>	<b>2,430,920.25</b>	<b>0.24</b>
<b>Efectivo en bancos</b>	<b>4,387,035.96</b>	<b>0.44</b>
<b>Otros activos y pasivos</b>	<b>(1,087,602.87)</b>	<b>(0.11)</b>
<b>Total activos netos</b>	<b>1,005,352,219.46</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Protection

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	60,797,313.25
	30/09/2022	EUR	61,778,647.50
	30/09/2021	EUR	62,745,737.30
<b>Valor liquidativo por acción**</b>			
Capitalisation I (EUR)	31/03/2023	EUR	5,122.32
	30/09/2022	EUR	4,978.06
	30/09/2021	EUR	5,174.46
Capitalisation N (EUR)	31/03/2023	EUR	31.63
	30/09/2022	EUR	30.76
	30/09/2021	EUR	31.99
Capitalisation P (EUR)	31/03/2023	EUR	30.60
	30/09/2022	EUR	29.81
	30/09/2021	EUR	31.12
<b>Número de acciones</b>			
Capitalisation I (EUR)	31/03/2023		3,465
	30/09/2022		3,764
	30/09/2021		2,917
Capitalisation N (EUR)	31/03/2023		756,842
	30/09/2022		777,105
	30/09/2021		816,906
Capitalisation P (EUR)	31/03/2023		624,247
	30/09/2022		642,133
	30/09/2021		691,556
<b>Gastos corrientes en %*</b>			
Capitalisation I (EUR)	31/03/2023		0.54%
Capitalisation N (EUR)	31/03/2023		0.61%
Capitalisation P (EUR)	31/03/2023		0.97%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023		(35.31%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Protection

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>56,918,122.43</b>
Organismos de inversión colectiva		23,457,363.19
Instrumentos del mercado monetario		33,460,759.24
<b>Total instrumentos financieros derivados</b>	2	<b>500,492.50</b>
Futuros		500,492.50
<b>Efectivo en bancos</b>		<b>2,544,051.82</b>
<b>Cuenta de depósito de garantía</b>		<b>1,114,015.08</b>
<b>Otros activos</b>	4	<b>4,070.40</b>
<b>Total activos</b>		<b>61,080,752.23</b>
<b>Pasivos corrientes</b>	4	<b>(283,438.98)</b>
<b>Total pasivo</b>		<b>(283,438.98)</b>
<b>Activos netos al final del período</b>		<b>60,797,313.25</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Protection

(Denominado en EUR)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					11,523	NN (L) LIQUID EURIBOR 3M - A CAP EUR	EUR	11,682,017.40	19.21
								<b>23,457,363.19</b>	<b>38.58</b>
								<b>23,457,363.19</b>	<b>38.58</b>
<b>Instrumentos del mercado monetario</b>					<b>Total cartera de títulos</b>			<b>56,918,122.43</b>	<b>93.62</b>
<b>Francia</b>					<b>Instrumentos financieros derivados a 31/03/2023</b>				
2,500,000	AXA BANQUE ZCP 23/08/2023	EUR	2,525,756.63	4.15	Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
2,500,000	BPCE SA ZCP 31/08/2023	EUR	2,526,586.55	4.16	<b>Futuro sobre índices de acciones</b>				
1,000,000	CDC HABITAT ZCP 25/09/2023	EUR	983,187.55	1.62	275	EURO STOXX 50 16/06/2023	EUR	11,717,750.00	500,492.50
2,500,000	CREDIT AGRICO ZCP 10/05/2023	EUR	2,492,119.48	4.10				<b>11,717,750.00</b>	<b>500,492.50</b>
			<b>8,527,650.21</b>	<b>14.03</b>	<b>Total instrumentos financieros derivados</b>				
									<b>500,492.50</b>
<b>Gran Bretaña</b>					<b>Resumen de activos netos a 31/03/2023</b>				
3,000,000	BARCLAYS BANK ZCP 17/04/2023	EUR	2,996,384.25	4.93	<b>Total cartera de títulos</b>				
1,000,000	LAND SECURITIES GROUP PLC ZCP 28/04/2023	EUR	997,913.56	1.64	<b>56,918,122.43</b>				
2,000,000	MUFG BANK LTD ZCP 10/05/2023 (1)	EUR	1,993,266.72	3.28	<b>Total instrumentos financieros derivados</b>				
1,000,000	TORONTO-DOMINION BANK 06/11/2023 FRN (1)	EUR	1,009,862.82	1.66	<b>500,492.50</b>				
			<b>6,997,427.35</b>	<b>11.51</b>	<b>Efectivo en bancos</b>				
					<b>2,544,051.82</b>				
<b>Bélgica</b>					<b>Otros activos y pasivos</b>				
2,500,000	FLEMISH COM ZCP 19/04/2023	EUR	2,496,533.28	4.11	<b>834,646.50</b>				
2,500,000	SUMITOMO MITSUI BANKING CORPOR ZCP 10/05/2023 (1)	EUR	2,491,430.28	4.09	<b>Total activos netos</b>				
			<b>4,987,963.56</b>	<b>8.20</b>	<b>60,797,313.25</b>				
					<b>100.00</b>				
<b>España</b>					<b>Total cartera de títulos</b>				
2,500,000	SANTANDER CONSUMER FINANCE ZCP 11/04/2023	EUR	2,498,274.13	4.11	<b>56,918,122.43</b>				
			<b>2,498,274.13</b>	<b>4.11</b>	<b>Total instrumentos financieros derivados</b>				
					<b>500,492.50</b>				
<b>Irlanda</b>					<b>Resumen de activos netos a 31/03/2023</b>				
2,500,000	WELLS FARGO & CO ZCP 02/06/2023 EMTN (1)	EUR	2,486,895.65	4.09	<b>Total cartera de títulos</b>				
			<b>2,486,895.65</b>	<b>4.09</b>	<b>56,918,122.43</b>				
					<b>Total instrumentos financieros derivados</b>				
					<b>500,492.50</b>				
<b>Estados Unidos</b>					<b>Efectivo en bancos</b>				
2,000,000	THE PROCTER ZCP 12/05/2023	EUR	1,993,261.44	3.28	<b>2,544,051.82</b>				
			<b>1,993,261.44</b>	<b>3.28</b>	<b>Otros activos y pasivos</b>				
					<b>834,646.50</b>				
<b>Alemania</b>					<b>Total activos netos</b>				
2,000,000	DEKABANK DT G ZCP 10/05/2023	EUR	1,993,246.30	3.28	<b>60,797,313.25</b>				
			<b>1,993,246.30</b>	<b>3.28</b>	<b>100.00</b>				
<b>Jersey</b>					<b>Total cartera de títulos</b>				
2,000,000	THE ROYAL BA ZCP 08/06/2023	EUR	1,988,323.02	3.27	<b>56,918,122.43</b>				
			<b>1,988,323.02</b>	<b>3.27</b>	<b>Total instrumentos financieros derivados</b>				
					<b>500,492.50</b>				
<b>Luxemburgo</b>					<b>Efectivo en bancos</b>				
2,000,000	CLEARSTREAM ZCP 13/06/2023	EUR	1,987,717.58	3.27	<b>2,544,051.82</b>				
			<b>1,987,717.58</b>	<b>3.27</b>	<b>Otros activos y pasivos</b>				
					<b>834,646.50</b>				
			<b>33,460,759.24</b>	<b>55.04</b>	<b>Total activos netos</b>				
					<b>60,797,313.25</b>				
					<b>100.00</b>				
<b>Organismos de inversión colectiva</b>					<b>Total cartera de títulos</b>				
<b>Fondos de capital variable</b>					<b>56,918,122.43</b>				
<b>Luxemburgo</b>					<b>Total instrumentos financieros derivados</b>				
11,842	LIQUID EURO - Z CAP EUR	EUR	11,775,345.79	19.37	<b>500,492.50</b>				

(1) Certificado de depósito a corto plazo.

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Social Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	72,990,866.86
	30/09/2022	EUR	19,572,744.62
	30/09/2021	EUR	-
<b>Valor liquidativo por acción**</b>			
Capitalisation I (EUR)	31/03/2023	EUR	4,754.41
	30/09/2022	EUR	4,699.78
	30/09/2021	EUR	-
Capitalisation R (EUR)	31/03/2023	EUR	251.03
	30/09/2022	EUR	-
	30/09/2021	EUR	-
Capitalisation Z (EUR)	31/03/2023	EUR	4,843.43
	30/09/2022	EUR	4,782.96
	30/09/2021	EUR	-
<b>Número de acciones</b>			
Capitalisation I (EUR)	31/03/2023		11,207
	30/09/2022		94
	30/09/2021		-
Capitalisation R (EUR)	31/03/2023		1,323
	30/09/2022		-
	30/09/2021		-
Capitalisation Z (EUR)	31/03/2023		4,000
	30/09/2022		4,000
	30/09/2021		-
<b>Gastos corrientes en %*</b>			
Capitalisation I (EUR)	31/03/2023		0.33%
Capitalisation R (EUR)	31/03/2023		0.40%
Capitalisation Z (EUR)	31/03/2023		0.13%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023		18.71%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Social Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>71,873,628.77</b>
Obligaciones y otros instrumentos de deuda		71,873,628.77
<b>Efectivo en bancos</b>		<b>423,446.96</b>
<b>Cuenta de depósito de garantía</b>		<b>315,069.11</b>
<b>Otros activos</b>	4	<b>506,199.86</b>
<b>Total activos</b>		<b>73,118,344.70</b>
<b>Pasivos corrientes</b>	4	<b>(21,570.75)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(105,907.09)</b>
Futuros		(105,907.09)
<b>Total pasivo</b>		<b>(127,477.84)</b>
<b>Activos netos al final del período</b>		<b>72,990,866.86</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Social Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					<b>España</b>				
					1,100,000	AUTONOMOUS COMMUNITY OF ANDALUSIA SPAIN 4.000% 21/11/2029 EMTN	EUR	1,004,279.39	1.38
					1,200,000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 1.723% 30/04/2032	EUR	1,038,437.75	1.42
					2,400,000	CAIXABANK SA 10/07/2026 FRN EMTN	EUR	2,237,931.72	3.06
					2,000,000	CAIXABANK SA 21/01/2028 FRN EMTN	EUR	1,775,668.54	2.43
					300,000	INSTITUTO DE CREDITO OFICIAL 2.650% 31/01/2028	EUR	292,993.65	0.40
					2,000,000	KUTXABANK SA 1.250% 22/09/2025	EUR	1,894,942.74	2.60
								<b>8,244,253.79</b>	<b>11.29</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Bélgica</b>				
<b>Francia</b>					1,200,000	COFINIMMO SA 1.000% 24/01/2028	EUR	951,087.24	1.30
900,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4.000% 21/11/2029 EMTN	EUR	918,710.05	1.26	300,000	COMMUNAUTE FRANCAISE DE BELGIQUE 0.625% 11/06/2035	EUR	214,635.78	0.29
1,900,000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE ZCP 25/05/2029 EMTN	EUR	1,587,060.42	2.17	1,300,000	COMMUNAUTE FRANCAISE DE BELGIQUE 1.625% 03/05/2032 EMTN	EUR	1,135,867.27	1.56
700,000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0.125% 15/09/2031 EMTN	EUR	552,023.97	0.76	1,700,000	KBC GROUP NV 3.000% 25/08/2030 EMTN	EUR	1,581,971.36	2.17
300,000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 1.500% 25/05/2032 EMTN	EUR	263,467.85	0.36	1,400,000	MINISTERIES VAN DE VLAAMSE GEMEENSCHAP 1.375% 21/11/2033 EMTN	EUR	1,164,110.85	1.59
1,000,000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 2.750% 25/11/2032 EMTN	EUR	973,784.13	1.33	500,000	REGION WALLONNE BELGIUM 1.050% 22/06/2040 EMTN	EUR	333,740.24	0.46
300,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.500% 19/02/2027 EMTN	EUR	270,152.04	0.37	600,000	REGION WALLONNE BELGIUM 3.250% 22/06/2033	EUR	593,144.46	0.81
1,600,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.875% 25/05/2034 EMTN	EUR	1,384,869.50	1.90	500,000	REGION WALLONNE BELGIUM 3.500% 15/03/2043	EUR	485,468.56	0.67
800,000	CREDIT AGRICOLE HOME LOAN SFH SA 0.010% 12/04/2028 EMTN	EUR	682,550.89	0.94				<b>6,460,025.76</b>	<b>8.85</b>
600,000	CREDIT AGRICOLE SA 0.125% 09/12/2027 EMTN	EUR	507,218.21	0.69	<b>Corea del Sur</b>				
2,500,000	CREDIT AGRICOLE SA 21/09/2029 FRN EMTN	EUR	2,057,984.05	2.82	2,600,000	KOREA HOUSING FINANCE CORP 0.010% 07/07/2025	EUR	2,388,491.51	3.27
2,700,000	CREDIT MUTUEL ARKEA SA 11/06/2029 FRN EMTN	EUR	2,321,547.35	3.19	400,000	KOREA HOUSING FINANCE CORP 0.010% 29/06/2026	EUR	355,607.86	0.49
1,100,000	LA BANQUE POSTALE SA 0.750% 23/06/2031 EMTN	EUR	835,462.57	1.14	1,000,000	KOREA HOUSING FINANCE CORP 0.258% 27/10/2028	EUR	839,840.08	1.15
800,000	LA POSTE SA 3.125% 14/03/2033 EMTN	EUR	761,672.73	1.04	2,200,000	KOREA HOUSING FINANCE CORP 1.963% 19/07/2026	EUR	2,081,353.10	2.85
1,100,000	UNEDIC ASSEO ZCP 25/11/2028 EMTN	EUR	932,529.62	1.28				<b>5,665,292.55</b>	<b>7.76</b>
1,700,000	UNEDIC ASSEO 0.010% 25/05/2031 EMTN	EUR	1,345,186.64	1.84	<b>Países Bajos</b>				
2,300,000	UNEDIC ASSEO 0.250% 16/07/2035 EMTN	EUR	1,614,222.50	2.21	1,600,000	BNG BANK NV 1.250% 30/03/2037 EMTN	EUR	1,243,798.11	1.71
800,000	UNEDIC ASSEO 0.250% 25/11/2029	EUR	671,921.10	0.92	400,000	NEDERLANDSE WATERSCHAPS BANK NV ZCP 08/09/2031 EMTN	EUR	311,418.82	0.43
			<b>17,680,363.62</b>	<b>24.22</b>	1,000,000	NEDERLANDSE WATERSCHAPS BANK NV ZCP 16/02/2037 EMTN	EUR	645,776.75	0.88
<b>Alemania</b>					400,000	NEDERLANDSE WATERSCHAPS BANK NV 0.125% 03/09/2035	EUR	275,478.43	0.38
2,000,000	BERLIN HYP AG 1.750% 10/05/2032 EMTN	EUR	1,798,534.46	2.46	1,300,000	NEDERLANDSE WATERSCHAPS BANK NV 0.125% 28/05/2027 EMTN	EUR	1,153,923.99	1.58
1,000,000	DEUTSCHE KREDITBANK AG 1.625% 05/05/2032	EUR	889,024.34	1.22	800,000	NEDERLANDSE WATERSCHAPS BANK NV 0.250% 19/01/2032 EMTN	EUR	628,943.44	0.86
500,000	DEUTSCHE KREDITBANK AG 3.000% 31/01/2035	EUR	492,484.94	0.67	1,400,000	NEDERLANDSE WATERSCHAPS BANK NV 0.625% 06/02/2029 EMTN	EUR	1,220,740.82	1.67
1,800,000	GEWOBBAG WOHNUNGSBAU-AG BERLIN 0.125% 24/06/2027 EMTN	EUR	1,490,818.23	2.04				<b>5,480,080.36</b>	<b>7.51</b>
2,400,000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 18/02/2027 EMTN	EUR	2,055,182.74	2.83	<b>Italia</b>				
300,000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 21/02/2031 EMTN	EUR	214,633.95	0.29	1,000,000	CASSA DEPOSITI E PRESTITI SPA 0.750% 30/06/2029 EMTN	EUR	819,238.33	1.12
600,000	NRW BANK ZCP 22/09/2028 EMTN	EUR	509,842.67	0.70	100,000	CASSA DEPOSITI E PRESTITI SPA 2.000% 20/04/2027 EMTN	EUR	93,382.11	0.13
1,000,000	NRW BANK 0.100% 09/07/2035 EMTN	EUR	692,419.34	0.95	1,800,000	CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026 EMTN	EUR	1,719,382.48	2.35
800,000	VONOVIA SE 1.375% 28/01/2026 EMTN	EUR	724,431.54	0.99	1,200,000	INTESA SANPAOLO SPA 5.250% 13/01/2030 EMTN	EUR	1,246,279.27	1.71
1,200,000	VONOVIA SE 1.875% 28/06/2028	EUR	1,022,816.64	1.40				<b>3,878,282.19</b>	<b>5.31</b>
900,000	VONOVIA SE 4.750% 23/05/2027	EUR	880,764.27	1.21	<b>Chile</b>				
			<b>10,770,953.12</b>	<b>14.76</b>	300,000	CHILE GOVERNMENT INTERNATIONAL BOND 0.100% 26/01/2027	EUR	259,504.65	0.36
<b>Supranacional - Multinacional</b>					2,100,000	CHILE GOVERNMENT INTERNATIONAL BOND 0.555% 21/01/2029	EUR	1,734,300.20	2.37
500,000	AFRICAN DEVELOPMENT BANK 0.875% 24/05/2028	EUR	449,540.63	0.62	300,000	CHILE GOVERNMENT INTERNATIONAL BOND 1.300% 26/07/2036	EUR	217,285.71	0.30
2,300,000	AFRICAN DEVELOPMENT BANK 2.250% 14/09/2029 EMTN	EUR	2,193,392.08	3.01				<b>2,211,090.56</b>	<b>3.03</b>
335,000	COUNCIL OF EUROPE DEVELOPMENT BANK ZCP 09/04/2027 EMTN	EUR	296,981.61	0.41	<b>Gran Bretaña</b>				
400,000	COUNCIL OF EUROPE DEVELOPMENT BANK ZCP 10/04/2026 EMTN	EUR	364,489.50	0.50	1,800,000	MOTABILITY OPERATIONS GROUP PLC 0.125% 20/07/2028 EMTN	EUR	1,514,337.46	2.07
600,000	EUROPEAN UNION ZCP 02/06/2028 EMTN	EUR	517,309.91	0.71					
200,000	EUROPEAN UNION ZCP 04/03/2026 EMTN	EUR	183,781.98	0.25					
800,000	EUROPEAN UNION ZCP 04/07/2035 EMTN	EUR	547,844.12	0.75					
400,000	EUROPEAN UNION ZCP 04/10/2030 EMTN	EUR	322,548.27	0.44					
100,000	EUROPEAN UNION 0.100% 04/10/2040 EMTN	EUR	58,255.08	0.08					
2,400,000	EUROPEAN UNION 0.200% 04/06/2036 EMTN	EUR	1,632,207.91	2.24					
1,500,000	EUROPEAN UNION 0.750% 04/01/2047 EMTN	EUR	889,587.86	1.22					
1,000,000	INTER-AMERICAN DEVELOPMENT BANK 3.125% 15/11/2027	EUR	996,187.97	1.36					
			<b>8,452,126.92</b>	<b>11.59</b>					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Social Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
700,000	MOTABILITY OPERATIONS GROUP PLC 3.500% 17/07/2031 EMTN	EUR	690,895.30	0.95
			<b>2,205,232.76</b>	<b>3.02</b>
<b>Finlandia</b>				
1,200,000	KUNTAHAHOITUS OYJ 0.050% 10/09/2035 EMTN	EUR	825,927.14	1.13
			<b>825,927.14</b>	<b>1.13</b>
			<b>71,873,628.77</b>	<b>98.47</b>
<b>Total cartera de títulos</b>			<b>71,873,628.77</b>	<b>98.47</b>

## Instrumentos financieros derivados a 31/03/2023

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Futuros sobre tipos de interés</b>				
(43)	EURO-BOBL FUTURE 08/06/2023	EUR	5,068,840.00	(108,790.00)
(22)	EURO-BUND FUTURE 08/06/2023	EUR	2,988,480.00	(97,677.09)
12	EURO-BUXL 30Y BOND 08/06/2023	EUR	1,690,320.00	100,560.00
			<b>9,747,640.00</b>	<b>(105,907.09)</b>
<b>Total instrumentos financieros derivados</b>			<b>(105,907.09)</b>	

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>71,873,628.77</b>	<b>98.47</b>
<b>Total instrumentos financieros derivados</b>	<b>(105,907.09)</b>	<b>(0.15)</b>
<b>Efectivo en bancos</b>	<b>423,446.96</b>	<b>0.58</b>
<b>Otros activos y pasivos</b>	<b>799,698.22</b>	<b>1.10</b>
<b>Total activos netos</b>	<b>72,990,866.86</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Sovereign Green Bond

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	249,872,902.64	<b>Número de acciones</b>			
	30/09/2022	EUR	158,659,550.61				
	30/09/2021	EUR	171,922,132.25				
<b>Valor liquidativo por acción**</b>				Capitalisation Q (EUR)	31/03/2023	21,893	
					30/09/2022	-	
					30/09/2021	-	
Capitalisation I (EUR)	31/03/2023	EUR	7,556.11	Capitalisation R (EUR)	31/03/2023	290,579	
	30/09/2022	EUR	7,535.99		30/09/2022	90,763	
	30/09/2021	EUR	9,896.93		30/09/2021	5,000	
Capitalisation I Hedged (i) (GBP)	31/03/2023	GBP	78.18	Capitalisation X (EUR)	31/03/2023	8	
	30/09/2022	GBP	77.56		30/09/2022	8	
	30/09/2021	GBP	-		30/09/2021	8	
Capitalisation P (EUR)	31/03/2023	EUR	3.76	Capitalisation Z (EUR)	31/03/2023	-	
	30/09/2022	EUR	3.75		30/09/2022	-	
	30/09/2021	EUR	4.94		30/09/2021	6,638	
Capitalisation Q (EUR)	31/03/2023	EUR	4,890.98	Distribution I (EUR)	31/03/2023	3,611	
	30/09/2022	EUR	-		30/09/2022	2,631	
	30/09/2021	EUR	-		30/09/2021	-	
Capitalisation R (EUR)	31/03/2023	EUR	3.77	Distribution R Hedged (i) (GBP)	31/03/2023	102,748	
	30/09/2022	EUR	3.76		30/09/2022	20,594	
	30/09/2021	EUR	4.95		30/09/2021	37,137	
Capitalisation X (EUR)	31/03/2023	EUR	187.53	<b>Dividendo</b>			
	30/09/2022	EUR	187.64		Distribution I (EUR)	14/12/2022	EUR 30.07
	30/09/2021	EUR	247.97		Distribution R Hedged (i) (GBP)	14/12/2022	GBP 0.59
Capitalisation Z (EUR)	31/03/2023	EUR	-				
	30/09/2022	EUR	-				
	30/09/2021	EUR	4,210.46				
Distribution I (EUR)	31/03/2023	EUR	3,766.42	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	3,785.49		Capitalisation I (EUR)	31/03/2023	0.33%
	30/09/2021	EUR	-		Capitalisation I Hedged (i) (GBP)	31/03/2023	0.35%
Distribution R Hedged (i) (GBP)	31/03/2023	GBP	75.86	Capitalisation P (EUR)	31/03/2023	0.60%	
	30/09/2022	GBP	75.85	Capitalisation Q (EUR)	31/03/2023	0.20%	
	30/09/2021	GBP	98.51	Capitalisation R (EUR)	31/03/2023	0.40%	
<b>Número de acciones</b>				Capitalisation X (EUR)	31/03/2023	0.95%	
	Capitalisation I (EUR)			Distribution I (EUR)	31/03/2023	0.33%	
	31/03/2023		15,555	Distribution R Hedged (i) (GBP)	31/03/2023	0.35%	
30/09/2022		19,369					
30/09/2021		14,112					
Capitalisation I Hedged (i) (GBP)	31/03/2023		18,767	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(124.07%)	
	30/09/2022		6,695				
	30/09/2021		-				
Capitalisation P (EUR)	31/03/2023		5,000				
	30/09/2022		5,000				
	30/09/2021		5,000				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs Sovereign Green Bond

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>244,075,530.62</b>
Obligaciones y otros instrumentos de deuda		244,075,530.62
<b>Total instrumentos financieros derivados</b>	2	<b>127,217.48</b>
Contratos a plazo sobre divisas		127,217.48
<b>Efectivo en bancos</b>		<b>3,831,045.38</b>
<b>Cuenta de depósito de garantía</b>		<b>1,147,461.75</b>
<b>Otros activos</b>	4	<b>2,475,402.16</b>
<b>Total activos</b>		<b>251,656,657.39</b>
<b>Pasivos corrientes</b>	4	<b>(1,438,721.29)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(345,033.46)</b>
Futuros		(345,033.46)
<b>Total pasivo</b>		<b>(1,783,754.75)</b>
<b>Activos netos al final del período</b>		<b>249,872,902.64</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Sovereign Green Bond

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					6,100,000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.150% 10/10/2034 EMT	EUR	4,349,800.63	1.74
					2,000,000	EUROPEAN INVESTMENT BANK 0.010% 15/11/2035	EUR	1,353,781.48	0.54
					4,800,000	EUROPEAN INVESTMENT BANK 0.500% 13/11/2037 EMTN	EUR	3,312,662.54	1.33
					4,005,000	EUROPEAN INVESTMENT BANK 1.500% 15/11/2047	EUR	2,869,043.71	1.15
					1,000,000	EUROPEAN INVESTMENT BANK 2.250% 15/03/2030	EUR	958,198.41	0.38
					12,650,000	EUROPEAN UNION 0.400% 04/02/2037	EUR	8,727,473.83	3.49
					9,500,000	EUROPEAN UNION 1.250% 04/02/2043	EUR	6,696,200.97	2.68
					2,200,000	EUROPEAN UNION 2.625% 04/02/2048 EMTN	EUR	1,956,168.94	0.78
								<b>32,121,592.18</b>	<b>12.85</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Países Bajos</b>				
<b>Francia</b>					600,000	ALLIANDER NV 0.875% 22/04/2026 EMTN	EUR	556,679.65	0.22
5,800,000	BPIFRANCE SACA 2.125% 29/11/2027 EMTN	EUR	5,563,644.20	2.23	600,000	ALLIANDER NV 0.875% 24/06/2032 EMTN	EUR	486,753.82	0.19
900,000	ELECTRICITE DE FRANCE SA 1.000% 13/10/2026 EMTN	EUR	830,742.70	0.33	938,000	ALLIANDER NV 2.625% 09/09/2027 EMTN	EUR	912,874.99	0.37
16,600,000	FRANCE GOVERNMENT BOND OAT 0.500% 25/06/2044	EUR	9,910,664.30	3.96	255,000	ANBW INTERNATIONAL FINANCE BV 4.049% 22/11/2029 EMTN	EUR	259,835.02	0.10
14,500,000	FRANCE GOVERNMENT BOND OAT 1.750% 25/06/2039	EUR	12,080,663.69	4.82	1,000,000	ENEXIS HOLDING NV 0.375% 14/04/2033 EMTN	EUR	743,773.20	0.30
2,800,000	LA BANQUE POSTALE SA 1.375% 24/04/2029 EMTN	EUR	2,383,703.81	0.95	2,200,000	ENEXIS HOLDING NV 0.625% 17/06/2032 EMTN	EUR	1,719,261.72	0.69
1,600,000	LA POSTE SA 1.450% 30/11/2028 EMTN	EUR	1,428,341.73	0.57	500,000	NEDERLANDSE WATERSCHAPSBANK NV ZCP 02/10/2034 EMTN	EUR	349,907.29	0.14
1,000,000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027 EMTN	EUR	914,887.17	0.37	1,100,000	NEDERLANDSE WATERSCHAPSBANK NV 0.500% 26/04/2051 EMTN	EUR	555,612.98	0.22
400,000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.750% 12/01/2034 EMTN	EUR	302,288.74	0.12	14,200,000	NETHERLANDS GOVERNMENT BOND 0.500% 15/01/2040	EUR	9,981,736.21	3.99
6,900,000	SNCF RESEAU 0.750% 25/05/2036 EMTN	EUR	4,950,118.79	1.98	2,200,000	STEDIN HOLDING NV 2.375% 03/06/2030 EMTN	EUR	2,047,087.44	0.82
500,000	SNCF RESEAU 0.875% 22/01/2029 EMTN	EUR	441,507.59	0.18	1,300,000	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	1,098,016.52	0.44
700,000	SNCF RESEAU 1.000% 09/11/2031 EMTN	EUR	588,568.84	0.24	200,000	TENNET HOLDING BV FRN PERP	EUR	186,573.91	0.07
3,000,000	SOCIETE DU GRAND PARIS EPIC ZCP 25/11/2030 EMTN	EUR	2,371,793.79	0.95	400,000	TENNET HOLDING BV FRN PERP	EUR	392,621.06	0.16
3,500,000	SOCIETE DU GRAND PARIS EPIC 0.300% 02/09/2036 EMTN	EUR	2,310,056.35	0.92	1,200,000	TENNET HOLDING BV 0.500% 09/06/2031 EMTN	EUR	989,137.30	0.40
500,000	SOCIETE DU GRAND PARIS EPIC 0.300% 25/11/2031 EMTN	EUR	391,725.20	0.16	1,000,000	TENNET HOLDING BV 1.250% 24/10/2033 EMTN	EUR	819,502.61	0.33
2,400,000	SOCIETE DU GRAND PARIS EPIC 0.700% 15/10/2060 EMTN	EUR	939,333.05	0.38	1,100,000	TENNET HOLDING BV 1.500% 03/06/2039 EMTN	EUR	847,168.18	0.34
1,900,000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046 EMTN	EUR	1,087,317.01	0.44	5,893,000	TENNET HOLDING BV 2.125% 17/11/2029 EMTN	EUR	5,520,522.39	2.21
100,000	SOCIETE DU GRAND PARIS EPIC 1.000% 26/11/2051 EMTN	EUR	52,684.09	0.02	1,800,000	TENNET HOLDING BV 2.750% 17/05/2042 EMTN	EUR	1,581,302.93	0.63
4,200,000	SOCIETE DU GRAND PARIS EPIC 1.125% 25/05/2034 EMTN	EUR	3,323,852.95	1.33	1,000,000	TENNET HOLDING BV 3.875% 28/10/2028	EUR	1,023,874.04	0.41
6,600,000	SOCIETE DU GRAND PARIS EPIC 1.625% 08/04/2042 EMTN	EUR	4,770,474.59	1.91	1,300,000	TENNET HOLDING BV 4.500% 28/10/2034 EMTN	EUR	1,398,746.58	0.56
4,900,000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030 EMTN	EUR	4,117,547.27	1.65				<b>31,470,987.84</b>	<b>12.59</b>
1,900,000	SOCIETE NATIONALE SNCF SA 3.125% 02/11/2027	EUR	1,888,474.60	0.76					
			<b>60,648,390.46</b>	<b>24.27</b>					
<b>Alemania</b>					<b>Italia</b>				
8,100,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2030	EUR	6,895,783.21	2.76	1,200,000	ACEA SPA 0.250% 28/07/2030 EMTN	EUR	931,899.80	0.37
11,000,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2031	EUR	9,154,038.96	3.66	546,000	ACEA SPA 3.875% 24/01/2031 EMTN	EUR	540,697.24	0.22
3,700,000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2050	EUR	2,005,061.49	0.80	800,000	FERRROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028 EMTN	EUR	672,850.57	0.27
5,900,000	DEUTSCHE KREDITBANK AG 0.010% 23/02/2026	EUR	5,261,330.37	2.11	879,000	FERRROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026 EMTN	EUR	814,048.73	0.33
2,500,000	DEUTSCHE KREDITBANK AG 0.750% 26/09/2024	EUR	2,397,860.78	0.96	200,000	FERRROVIE DELLO STATO ITALIANE SPA 3.750% 14/04/2027 EMTN	EUR	198,955.06	0.08
700,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/11/2079 FRN	EUR	650,125.00	0.26	1,119,000	HERA SPA 2.500% 25/05/2029 EMTN	EUR	1,025,653.95	0.41
500,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 29/06/2080 FRN	EUR	440,911.64	0.18	8,600,000	ITALY BUONI POLIENNALI DEL TESORO 1.500% 30/04/2045	EUR	5,209,773.70	2.08
800,000	ENBW ENERGIE BADEN-WUERTTEMBERG AG 31/08/2081 FRN	EUR	620,000.00	0.25	6,650,000	ITALY BUONI POLIENNALI DEL TESORO 4.000% 30/04/2035	EUR	6,503,427.82	2.60
14,600,000	KREDITANSTALT FUER WIEDERAUFBAU ZCP 15/06/2029 EMTN	EUR	12,261,507.93	4.91				<b>15,897,306.87</b>	<b>6.36</b>
4,200,000	KREDITANSTALT FUER WIEDERAUFBAU ZCP 15/09/2028 EMTN	EUR	3,603,762.46	1.44					
4,600,000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 29/07/2026 EMTN	EUR	3,998,269.31	1.60					
4,100,000	LANDWIRTSCHAFTLICHE RENTENBANK ZCP 30/06/2031 EMTN	EUR	3,229,142.78	1.29					
1,600,000	NRW BANK 0.625% 02/02/2029 EMTN	EUR	1,398,649.90	0.56					
2,000,000	NRW BANK 0.750% 30/06/2028 EMTN	EUR	1,782,882.16	0.71					
			<b>53,699,325.99</b>	<b>21.49</b>					
<b>Supranacional - Multinacional</b>					<b>Bélgica</b>				
1,000,000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 3.125% 09/11/2031 EMTN	EUR	999,138.04	0.40	7,300,000	BELGIUM GOVERNMENT BOND 1.250% 22/04/2033	EUR	6,270,223.31	2.52
1,000,000	EUROFIMA EUROPAEISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL ZCP 28/07/2026 EMTN	EUR	899,123.63	0.36	4,100,000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.750% 22/04/2039	EUR	3,852,337.61	1.54
					1,100,000	PROXIMUS SADP 0.750% 17/11/2036 EMTN	EUR	735,214.76	0.29
								<b>10,857,775.68</b>	<b>4.35</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Sovereign Green Bond

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Dinamarca</b>				
3,700,000	KOMMUNEKREDIT 0.125% 26/09/2040 EMTN	EUR	2,184,550.56	0.87
200,000	ORSTED AS 1.500% 26/11/2029	EUR	176,337.06	0.07
1,200,000	ORSTED AS 18/02/3021 FRN	EUR	876,704.04	0.35
1,000,000	ORSTED AS 2.250% 14/06/2028	EUR	942,148.02	0.38
1,769,000	ORSTED AS 3.250% 13/09/2031 EMTN	EUR	1,715,604.27	0.69
372,000	ORSTED AS 4.125% 01/03/2035 EMTN	EUR	378,937.23	0.15
			<b>6,274,281.18</b>	<b>2.51</b>
<b>Suecia</b>				
2,000,000	SBAB BANK AB 1.875% 10/12/2025 EMTN	EUR	1,913,160.10	0.77
1,200,000	VATTENFALL AB 0.050% 15/10/2025 EMTN	EUR	1,099,974.61	0.44
1,600,000	VATTENFALL AB 0.125% 12/02/2029 EMTN	EUR	1,334,352.59	0.53
1,000,000	VATTENFALL AB 0.500% 24/06/2026 EMTN	EUR	912,829.45	0.37
			<b>5,260,316.75</b>	<b>2.11</b>
<b>España</b>				
1,200,000	ADIF ALTA VELOCIDAD 0.550% 31/10/2031 EMTN	EUR	930,374.11	0.37
300,000	INSTITUTO DE CREDITO OFICIAL ZCP 30/04/2027 EMTN	EUR	264,950.99	0.11
5,674,000	SPAIN GOVERNMENT BOND 1.000% 30/07/2042	EUR	3,596,859.98	1.44
			<b>4,792,185.08</b>	<b>1.92</b>
<b>Austria</b>				
3,600,000	AUSTRIA GOVERNMENT BOND 1.850% 23/05/2049	EUR	2,835,658.01	1.14
900,000	VERBUND AG 0.900% 01/04/2041	EUR	607,261.72	0.24
			<b>3,442,919.73</b>	<b>1.38</b>
<b>Noruega</b>				
3,263,000	STATKRAFT AS 2.875% 13/09/2029 EMTN	EUR	3,190,497.67	1.28
			<b>3,190,497.67</b>	<b>1.28</b>
<b>Chile</b>				
2,450,000	CHILE GOVERNMENT INTERNATIONAL BOND 0.830% 02/07/2031	EUR	1,924,200.53	0.77
200,000	CHILE GOVERNMENT INTERNATIONAL BOND 1.250% 29/01/2040	EUR	133,292.04	0.05
			<b>2,057,492.57</b>	<b>0.82</b>
<b>Corea del Sur</b>				
1,300,000	KOREA INTERNATIONAL BOND 2.000% 19/06/2024	USD	1,162,928.49	0.47
			<b>1,162,928.49</b>	<b>0.47</b>
<b>Lituania</b>				
500,000	IGNITIS GRUPE AB 2.000% 14/07/2027 EMTN	EUR	453,761.31	0.17
			<b>453,761.31</b>	<b>0.17</b>
<b>India</b>				
544,000	POWER FINANCE CORP LTD 1.841% 21/09/2028 GMTN	EUR	441,509.54	0.18
			<b>441,509.54</b>	<b>0.18</b>
<b>Hungría</b>				
350,000	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.750% 05/06/2035	EUR	238,663.09	0.10
			<b>238,663.09</b>	<b>0.10</b>
			<b>244,075,530.62</b>	<b>97.68</b>
<b>Total cartera de títulos</b>			<b>244,075,530.62</b>	<b>97.68</b>

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
<b>Contratos a plazo sobre divisas</b>				
9,647,766.46 GBP	10,845,349.59 EUR	19/04/2023	10,845,349.59	128,683.66
1,210,307.56 EUR	1,318,000.00 USD	30/06/2023	1,210,307.56	3,246.16
11,320.72 EUR	10,000.00 GBP	30/06/2023	11,320.72	(22.76)
21,857.56 EUR	19,265.25 GBP	04/04/2023	21,857.56	(67.53)
419,777.02 EUR	369,319.82 GBP	03/04/2023	419,777.02	(532.67)
363,453.02 EUR	323,123.06 GBP	19/04/2023	363,453.02	(4,089.38)
			<b>12,872,065.47</b>	<b>127,217.48</b>
<b>Futuros sobre tipos de interés</b>				
72 EURO-BOBL FUTURE 08/06/2023	EUR	8,487,360.00	95,491.29	
(143) EURO-BUND FUTURE 08/06/2023	EUR	19,425,120.00	(427,753.80)	
(6) US 5YR NOTE (CBT) 30/06/2023	USD	604,764.95	(12,770.95)	
		<b>28,517,244.95</b>	<b>(345,033.46)</b>	
<b>Total instrumentos financieros derivados</b>				<b>(217,815.98)</b>

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>244,075,530.62</b>	<b>97.68</b>
<b>Total instrumentos financieros derivados</b>	<b>(217,815.98)</b>	<b>(0.09)</b>
<b>Efectivo en bancos</b>	<b>3,831,045.38</b>	<b>1.53</b>
<b>Otros activos y pasivos</b>	<b>2,184,142.62</b>	<b>0.88</b>
<b>Total activos netos</b>	<b>249,872,902.64</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs Sustainable Yield Opportunities

(Denominado en EUR)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	EUR	49,523,221.54	<b>Número de acciones</b>			
	30/09/2022	EUR	52,693,413.27				
	30/09/2021	EUR	50,274,444.65				
<b>Valor liquidativo por acción**</b>				Capitalisation X (EUR)	31/03/2023	2,126	
					30/09/2022	2,551	
					30/09/2021	6,421	
Capitalisation I (EUR)	31/03/2023	EUR	5,423.25	Capitalisation Z (EUR)	31/03/2023	5,719	
	30/09/2022	EUR	5,254.20		30/09/2022	6,577	
	30/09/2021	EUR	6,104.05		30/09/2021	4,411	
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	22,862.91	Distribution D (Q) (EUR)	31/03/2023	266	
	30/09/2022	PLN	21,392.15		30/09/2022	266	
	30/09/2021	PLN	23,769.82		30/09/2021	266	
Capitalisation I Hedged (i) (USD)	31/03/2023	USD	5,221.08	Distribution N (Q) (EUR)	31/03/2023	888,772	
	30/09/2022	USD	4,976.39		30/09/2022	890,145	
	30/09/2021	USD	5,672.98		30/09/2021	947,879	
Capitalisation P (EUR)	31/03/2023	EUR	254.89	<b>Dividendo</b>			
	30/09/2022	EUR	247.22				
	30/09/2021	EUR	287.84		Distribution D (Q) (EUR)	13/02/2023	EUR 0.03
Capitalisation X (EUR)	31/03/2023	EUR	235.15	Distribution D (Q) (EUR)	11/11/2022	EUR 0.03	
	30/09/2022	EUR	228.41		Distribution N (Q) (EUR)	13/02/2023	EUR 0.10
	30/09/2021	EUR	266.71			11/11/2022	EUR 0.10
Capitalisation Z (EUR)	31/03/2023	EUR	4,908.30	Distribution N (Q) (EUR)			
	30/09/2022	EUR	4,748.19				
	30/09/2021	EUR	5,499.66				
Distribution D (Q) (EUR)	31/03/2023	EUR	15.75	<b>Gastos corrientes en %*</b>			
	30/09/2022	EUR	15.34		Capitalisation I (EUR)	31/03/2023	0.43%
	30/09/2021	EUR	18.09		Capitalisation I Hedged (i) (PLN)	31/03/2023	0.45%
Distribution N (Q) (EUR)	31/03/2023	EUR	15.95	Capitalisation I Hedged (i) (USD)	31/03/2023	0.45%	
	30/09/2022	EUR	15.65	Capitalisation P (EUR)	31/03/2023	0.65%	
	30/09/2021	EUR	18.68	Capitalisation X (EUR)	31/03/2023	0.94%	
<b>Número de acciones</b>				Capitalisation Z (EUR)	31/03/2023	0.13%	
	31/03/2023		1,220	Distribution D (Q) (EUR)	31/03/2023	0.65%	
	30/09/2022		1,295		Distribution N (Q) (EUR)	31/03/2023	0.45%
30/09/2021		1,052					
Capitalisation I Hedged (i) (PLN)	31/03/2023		30	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(1.91%)	
	30/09/2022		30				
	30/09/2021		30				
Capitalisation I Hedged (i) (USD)	31/03/2023		0.30				
	30/09/2022		0.30				
	30/09/2021		0.30				
Capitalisation P (EUR)	31/03/2023		36				
	30/09/2022		36				
	30/09/2021		44				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs Sustainable Yield Opportunities

(Denominado en EUR)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>46,899,576.26</b>
Obligaciones y otros instrumentos de deuda		46,899,576.26
<b>Total instrumentos financieros derivados</b>	2	<b>192,329.00</b>
Contratos a plazo sobre divisas		63,686.09
Futuros		128,642.91
<b>Efectivo en bancos</b>		<b>1,889,329.93</b>
<b>Cuenta de depósito de garantía</b>		<b>147,602.32</b>
<b>Otros activos</b>	4, 12	<b>1,387,830.62</b>
<b>Total activos</b>		<b>50,516,668.13</b>
<b>Pasivos corrientes</b>	4, 12	<b>(993,446.59)</b>
<b>Total pasivo</b>		<b>(993,446.59)</b>
<b>Activos netos al final del período</b>		<b>49,523,221.54</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs Sustainable Yield Opportunities

(Denominado en EUR)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					262,000	VALLEY NATIONAL BANCORP 15/06/2031 FRN	USD	205,390.75	0.41
					650,000	VMWARE INC 4.500% 15/05/2025	USD	591,235.81	1.19
					500,000	WALGREENS BOOTS ALLIANCE INC 3.450% 01/06/2026	USD	438,646.00	0.89
					750,000	WASTE MANAGEMENT INC 2.000% 01/06/2029	USD	596,671.19	1.21
					550,000	WORKDAY INC 3.500% 01/04/2027	USD	484,633.09	0.98
								<b>16,657,457.70</b>	<b>33.64</b>
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Estados Unidos</b>					<b>Francia</b>				
650,000	ABBVIE INC 2.950% 21/11/2026	USD	569,316.19	1.15	200,000	ACCOR SA 1.750% 04/02/2026	EUR	191,539.54	0.39
600,000	AIR LEASE CORP 4.250% 15/09/2024	USD	542,066.99	1.09	250,000	ALTICE FRANCE SA 2.125% 15/02/2025	EUR	230,789.66	0.47
200,000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 3.500% 15/03/2029	USD	160,170.45	0.32	100,000	BANIJAY ENTERTAINMENT SASU 3.500% 01/03/2025	EUR	97,213.36	0.20
200,000	AMERICAN AIRLINES INC 11.750% 15/07/2025	USD	201,106.45	0.41	500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.010% 11/05/2026 EMTN	EUR	446,037.23	0.91
213,000	AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC 4.000% 15/01/2028	USD	179,070.72	0.36	200,000	BNP PARIBAS SA 13/04/2027 FRN EMTN	EUR	176,739.23	0.36
750,000	AMGEN INC 3.000% 22/02/2029	USD	634,597.22	1.29	200,000	BNP PARIBAS SA 24/05/2031 FRN EMTN	GBP	195,970.73	0.40
400,000	AT&T INC 1.300% 05/09/2023	EUR	396,551.60	0.80	400,000	CREDIT AGRICOLE SA 05/06/2030 FRN EMTN	EUR	371,973.02	0.75
150,000	AUTOLIV INC 0.750% 26/06/2023	EUR	149,117.59	0.30	225,000	CROWN EUROPEAN HOLDINGS SA 2.875% 01/02/2026	EUR	215,278.71	0.43
850,000	BANK OF AMERICA CORP 22/07/2027 FRN	USD	700,331.79	1.42	200,000	DERICHEBOURG SA 2.250% 15/07/2028	EUR	173,899.56	0.35
200,000	BANK OF AMERICA CORP 24/10/2026 FRN	USD	165,397.13	0.33	12,505	E-CARAT SA 10FR D 20/12/2028 FRN	EUR	12,492.81	0.03
300,000	BRIXMOR OPERATING PARTNERSHIP LP 2.250% 01/04/2028	USD	237,047.02	0.48	100,000	ELIS SA 1.000% 03/04/2025 EMTN	EUR	94,235.45	0.19
350,000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.500% 01/02/2024	USD	318,791.18	0.64	200,000	FAURECIA SE 2.375% 15/06/2027	EUR	174,229.67	0.35
300,000	CHS/COMMUNITY HEALTH SYSTEMS INC 4.750% 15/02/2031	USD	204,215.96	0.41	100,000	FAURECIA SE 2.625% 15/06/2025	EUR	95,678.71	0.19
600,000	CONAGRA BRANDS INC 1.375% 01/11/2027	USD	473,472.31	0.96	200,000	KAPLA HOLDING SAS 3.375% 15/12/2026	EUR	175,606.57	0.35
100,000	COTY INC 3.875% 15/04/2026	EUR	96,049.41	0.19	200,000	LOXAM SAS 3.250% 14/01/2025	EUR	194,000.00	0.39
550,000	CVS HEALTH CORP 1.300% 21/08/2027	USD	440,473.48	0.89	150,000	ORANGE SA FRN PERP	EUR	149,809.49	0.30
175,000	DARLING INGREDIENTS INC 5.250% 15/04/2027	USD	157,824.88	0.32	250,000	ORANGE SA FRN PERP EMTN	EUR	248,774.58	0.50
257,000	DIEBOLD NIXDORF INC 9.375% 15/07/2025	USD	121,693.37	0.25	200,000	PAPREC HOLDING SA 3.500% 01/07/2028	EUR	174,052.49	0.35
600,000	DR HORTON INC 1.300% 15/10/2026	USD	487,652.75	0.98	100,000	PICARD GROUPE SAS 3.875% 01/07/2026	EUR	89,220.74	0.18
750,000	EQUINIX INC 1.250% 15/07/2025	USD	633,066.84	1.29	150,000	PSA BANQUE FRANCE SA 0.750% 19/04/2023 EMTN	EUR	149,848.65	0.30
225,000	FORD MOTOR CO 3.250% 12/02/2032	USD	162,138.95	0.33	100,000	QUATRIM SASU 5.875% 15/01/2024	EUR	90,583.85	0.18
278,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.375% 15/06/2026	USD	224,357.06	0.45	100,000	SPIE SA 2.625% 18/06/2026	EUR	94,197.61	0.19
650,000	HCA INC 3.125% 15/03/2027	USD	556,259.41	1.12	<b>3,842,171.66 7.76</b>				
150,000	HUGHES SATELLITE SYSTEMS CORP 6.625% 01/08/2026	USD	130,398.37	0.26	<b>Países Bajos</b>				
750,000	INTERNATIONAL BUSINESS MACHINES CORP 4.150% 27/07/2027	USD	682,912.21	1.39	550,000	ALLIANDER NV FRN PERP	EUR	502,538.84	1.00
200,000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	181,478.35	0.37	455,000	ARGENTUM NETHERLANDS BV FOR SWISS RE LTD 15/08/2050 FRN	USD	397,757.03	0.80
500,000	KENVUE INC 5.050% 22/03/2028	USD	476,052.11	0.96	450,000	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD 01/10/2046 FRN EMTN	EUR	422,016.58	0.85
688,000	KEURIG DR PEPPER INC 3.950% 15/04/2029	USD	607,159.47	1.23	200,000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023 EMTN	EUR	198,253.35	0.40
125,000	MARSH & MCLENNAN COS INC 2.375% 15/12/2031	USD	95,146.65	0.19	100,000	CTP NV 0.625% 27/09/2026 EMTN	EUR	79,303.45	0.16
200,000	MASCO CORP 1.500% 15/02/2028	USD	157,132.13	0.32	200,000	CTP NV 0.625% 27/11/2023 EMTN	EUR	193,538.20	0.39
562,000	MERCK & CO INC 1.700% 10/06/2027	USD	470,167.75	0.95	200,000	DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	182,220.41	0.37
210,000	MILLENNIUM ESCROW CORP 6.625% 01/08/2026	USD	125,518.39	0.25	256,000	HEIMSTADEN BOSTAD TREASURY BV 0.250%	EUR	231,461.19	0.47
400,000	MMS USA HOLDINGS INC 0.625% 13/06/2025	EUR	373,652.57	0.75	200,000	IHS NETHERLANDS HOLDCO BV 8.000% 18/09/2027	USD	163,142.83	0.33
150,000	NETFLIX INC 3.625% 15/06/2030	EUR	144,172.69	0.29	200,000	ING GROEP NV 13/11/2030 FRN	EUR	178,580.51	0.36
300,000	NUCOR CORP 2.000% 01/06/2025	USD	259,624.53	0.52	100,000	ING GROEP NV 16/02/2027 FRN	EUR	91,665.41	0.19
250,000	OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 13/05/2027	USD	230,301.17	0.47	300,000	NIBC BANK NV 0.250% 09/09/2026 EMTN	EUR	255,047.11	0.52
275,000	PATTERN ENERGY OPERATIONS LP / PATTERN ENERGY OPERATIONS INC 4.500% 15/08/2028	USD	233,145.71	0.47	100,000	NOBIAN FINANCE BV 3.625% 15/07/2026	EUR	86,974.50	0.18
600,000	PNC FINANCIAL SERVICES GROUP INC/THE 2.600% 23/07/2026	USD	511,880.15	1.03	135,000	SENSATA TECHNOLOGIES BV 4.000% 15/04/2029	USD	112,259.02	0.23
125,000	QVC INC 4.850% 01/04/2024	USD	92,064.41	0.19	200,000	SIGNIFY NV 2.000% 11/05/2024	EUR	195,864.47	0.40
225,000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	180,143.49	0.37	300,000	TENNET HOLDING BV FRN PERP	EUR	294,465.80	0.59
225,000	SERVICE CORP INTERNATIONAL/US 4.000% 15/05/2031	USD	182,111.35	0.36	100,000	TRIVIUM PACKAGING FINANCE BV 3.750% 15/08/2026	EUR	92,291.08	0.19
236,000	STAPLES INC 7.500% 15/04/2026	USD	190,294.12	0.38	200,000	VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	159,244.72	0.32
150,000	STARWOOD PROPERTY TRUST INC 3.625% 15/07/2026	USD	114,639.26	0.23	<b>3,836,624.50 7.75</b>				
650,000	SYNCHRONY FINANCIAL 4.375% 19/03/2024	USD	575,031.55	1.16	<b>Gran Bretaña</b>				
200,000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	165,264.10	0.33	450,000	AVIVA PLC 04/12/2045 FRN EMTN	EUR	424,224.70	0.86
200,000	T-MOBILE USA INC 4.750% 01/02/2028	USD	182,028.46	0.37	150,000	BCP V MODULAR SERVICES FINANCE II PLC 4.750% 30/11/2028	EUR	127,553.52	0.26
200,000	US BANCORP 1.450% 12/05/2025	USD	169,793.12	0.34	150,000	BELLIS ACQUISITION CO PLC 3.250% 16/02/2026	GBP	139,946.38	0.28

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Sustainable Yield Opportunities

(Denominado en EUR)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
<b>Irlanda</b>					<b>Rumanía</b>				
100,000	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD 02/10/2043 FRN EMTN	EUR	99,054.16	0.20	300,000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	263,650.81	0.53
200,000	CCEP FINANCE IRELAND DAC ZCP 06/09/2025	EUR	183,272.14	0.37				<b>263,650.81</b>	<b>0.53</b>
100,000	CITIZEN IRISH AUTO RECEIVABLES TRUST 2020-1 D 15/12/2029 FRN	EUR	99,001.99	0.20					
			<b>381,328.29</b>	<b>0.77</b>					
<b>Perú</b>					<b>Suiza</b>				
400,000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	361,430.54	0.73	280,000	UBS AG/LONDON 0.010% 31/03/2026 EMTN	EUR	249,272.18	0.50
			<b>361,430.54</b>	<b>0.73</b>				<b>249,272.18</b>	<b>0.50</b>
<b>Canadá</b>					<b>Brasil</b>				
405,000	FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	360,680.19	0.73	300,000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	247,316.19	0.50
			<b>360,680.19</b>	<b>0.73</b>				<b>247,316.19</b>	<b>0.50</b>
<b>Mauricio</b>					<b>Marruecos</b>				
200,000	GREENKO SOLAR MAURITIUS LTD 5.950% 29/07/2026	USD	172,338.85	0.35	300,000	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	244,267.22	0.49
200,000	HTA GROUP LTD 7.000% 18/12/2025	USD	175,118.56	0.35				<b>244,267.22</b>	<b>0.49</b>
			<b>347,457.41</b>	<b>0.70</b>					
<b>Georgia</b>					<b>Malasia</b>				
200,000	GEORGIA INTERNATIONAL BOND 2.750% 22/04/2026	USD	165,425.33	0.34	250,000	MALAYSIA WAKALA SUKUK BHD 2.070% 28/04/2031	USD	201,712.96	0.41
200,000	TBC BANK JSC 5.750% 19/06/2024 EMTN	USD	180,190.86	0.36				<b>201,712.96</b>	<b>0.41</b>
			<b>345,616.19</b>	<b>0.70</b>					
<b>Jordania</b>					<b>Bahamas</b>				
200,000	JORDAN GOVERNMENT INTERNATIONAL BOND 5.850% 07/07/2030	USD	163,893.16	0.33	250,000	INTERCORP PERU LTD 3.875% 15/08/2029	USD	191,423.20	0.39
200,000	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	180,213.57	0.36				<b>191,423.20</b>	<b>0.39</b>
			<b>344,106.73</b>	<b>0.69</b>					
<b>Tailandia</b>					<b>Bélgica</b>				
200,000	BANGKOK BANK PCL/HONG KONG FRN PERP EMTN	USD	168,824.46	0.34	200,000	KBC GROUP NV 03/12/2029 FRN EMTN	EUR	184,991.63	0.37
200,000	KASIKORNBANK PCL/HONG KONG FRN PERP EMTN	USD	168,976.17	0.34				<b>184,991.63</b>	<b>0.37</b>
			<b>337,800.63</b>	<b>0.68</b>					
<b>Indonesia</b>					<b>Bermudas</b>				
200,000	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.150% 28/07/2031	USD	153,174.72	0.31	200,000	INKIA ENERGY LTD 5.875% 09/11/2027	USD	169,749.01	0.34
200,000	PERUSAHAAN PENERBIT SBSN INDONESIA III 2.300% 23/06/2025	USD	175,523.75	0.35				<b>169,749.01</b>	<b>0.34</b>
			<b>328,698.47</b>	<b>0.66</b>					
<b>Supranacional - Multinacional</b>					<b>Azerbaiyán</b>				
150,000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	131,234.42	0.26	200,000	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.500% 01/09/2032	USD	156,870.73	0.32
250,000	BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 4.700% 22/10/2031	USD	190,245.45	0.39				<b>156,870.73</b>	<b>0.32</b>
			<b>321,479.87</b>	<b>0.65</b>					
<b>Chile</b>					<b>Turquía</b>				
200,000	BANCO DE CREDITO E INVERSIONES SA 2.875% 14/10/2031	USD	148,750.51	0.30	200,000	AYDEM YENILENEBILIR ENERJI AS 7.750% 02/02/2027	USD	155,731.32	0.31
200,000	CHILE GOVERNMENT INTERNATIONAL BOND 2.450% 31/01/2031	USD	159,210.25	0.32				<b>155,731.32</b>	<b>0.31</b>
			<b>307,960.76</b>	<b>0.62</b>					
<b>Islandia</b>					<b>Israel</b>				
305,000	LANDSBANKINN HF 1.000% 30/05/2023 EMTN	EUR	303,377.23	0.61	200,000	BANK HAPOLIM BM 21/01/2032 FRN	USD	153,517.73	0.31
			<b>303,377.23</b>	<b>0.61</b>				<b>153,517.73</b>	<b>0.31</b>
<b>Hong Kong</b>					<b>Liberia</b>				
300,000	AIA GROUP LTD 5.625% 25/10/2027	USD	287,559.27	0.58	150,000	ROYAL CARIBBEAN CRUISES LTD 5.500% 01/04/2028	USD	121,814.41	0.25
			<b>287,559.27</b>	<b>0.58</b>				<b>121,814.41</b>	<b>0.25</b>
					<b>Austria</b>				
					100,000	AMS-OSRAM AG 6.000% 31/07/2025	EUR	92,993.96	0.19
								<b>92,993.96</b>	<b>0.19</b>
					<b>Sudáfrica</b>				
					738,955	K2016470219 SOUTH AFRICA LTD 8.000% 31/12/2022	EUR	0.00	0.00

Las notas adjuntas forman parte integrante de estos estados financieros.



# Goldman Sachs Sustainable Yield Opportunities

(Denominado en EUR)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en EUR	% VL
133,157	K2016470260 SOUTH AFRICA LTD 25.000% 31/12/2022	USD	0.00	0.00
			<b>0.00</b>	<b>0.00</b>
			<b>46,899,576.26</b>	<b>94.70</b>

## Otros valores mobiliarios e instrumentos del mercado monetario

Acciones				
Sudáfrica				
347,110	HOLDCO 2 ORDINARY B SHARES	USD	0.00	0.00
			<b>0.00</b>	<b>0.00</b>
			<b>0.00</b>	<b>0.00</b>

**Total cartera de títulos** **46,899,576.26** **94.70**

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de venci- miento	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR	
Contratos a plazo sobre divisas					
24,252,585.39	EUR	26,411,000.00	USD 30/06/2023	24,252,585.39	64,650.14
688,893.35	PLN	146,613.19	EUR 19/04/2023	146,613.19	316.28
5,000.00	USD	4,573.11	EUR 30/06/2023	4,573.11	6.03
28.86	EUR	30.70	USD 19/04/2023	28.86	0.63
6,149.45	EUR	10,000.00	AUD 30/06/2023	6,149.45	(4.38)
1,570.78	USD	1,467.82	EUR 19/04/2023	1,467.82	(23.23)
3,039.49	EUR	14,391.07	PLN 19/04/2023	3,039.49	(29.89)
47,300.56	EUR	70,000.00	CAD 30/06/2023	47,300.56	(138.25)
656,830.36	EUR	580,000.00	GBP 30/06/2023	656,830.36	(1,091.24)
				<b>25,118,588.23</b>	<b>63,686.09</b>

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
Futuros sobre tipos de interés				
(9)	CANADA 10Y BOND FUTURE 21/06/2023	CAD	772,225.81	(24,361.59)
31	EURO-BOBL FUTURE 08/06/2023	EUR	3,654,280.00	79,878.15
(66)	EURO-SCHATZ FUTURE 08/06/2023	EUR	6,975,870.00	(65,010.00)
6	LONG GILT FUTURE 28/06/2023	GBP	705,713.65	16,661.26
(8)	US 10YR NOTE (CBT) 21/06/2023	USD	846,219.34	(24,506.42)
32	US 2YR NOTE (CBT) 30/06/2023	USD	6,080,813.69	66,961.23

Cantidad	Denomina- ción	Divisa	Compromisos en EUR	Pérdidas o ganancias no realizadas en EUR
37	US 5YR NOTE (CBT) 30/06/2023	USD	3,729,383.85	79,020.28
			<b>22,764,506.34</b>	<b>128,642.91</b>

**Total instrumentos financieros derivados** **192,329.00**

## Resumen de activos netos a 31/03/2023

	% VL	
<b>Total cartera de títulos</b>	<b>46,899,576.26</b>	<b>94.70</b>
<b>Total instrumentos financieros derivados</b>	<b>192,329.00</b>	<b>0.39</b>
<b>Efectivo en bancos</b>	<b>1,889,329.93</b>	<b>3.82</b>
<b>Otros activos y pasivos</b>	<b>541,986.35</b>	<b>1.09</b>
<b>Total activos netos</b>	<b>49,523,221.54</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	3,128,739,411.59	Capitalisation Y (USD)	31/03/2023	USD	306.84
	30/09/2022	USD	2,401,198,506.09		30/09/2022	USD	288.27
	30/09/2021	USD	3,016,046,924.61		30/09/2021	USD	364.68
<b>Valor liquidativo por acción**</b>				Capitalisation Z (USD)	31/03/2023	USD	5,991.39
					30/09/2022	USD	5,570.93
					30/09/2021	USD	6,903.25
Capitalisation I (EUR)	31/03/2023	EUR	5,784.35	Distribution I (Q) (EUR)	31/03/2023	EUR	4,957.51
	30/09/2022	EUR	5,975.47		30/09/2022	EUR	-
	30/09/2021	EUR	6,281.58		30/09/2021	EUR	-
Capitalisation I (USD)	31/03/2023	USD	9,790.09	Capitalisation Z Hedged (i) (EUR)	31/03/2023	EUR	5,091.30
	30/09/2022	USD	9,119.36		30/09/2022	EUR	4,808.44
	30/09/2021	USD	11,341.12		30/09/2021	EUR	6,063.82
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	5,938.03	Distribution I (Q) (USD)	31/03/2023	USD	4,991.16
	30/09/2022	EUR	5,618.08		30/09/2022	USD	4,708.62
	30/09/2021	EUR	7,114.21		30/09/2021	USD	5,955.95
Capitalisation N Hedged (i) (EUR)	31/03/2023	EUR	25.32	Distribution P (EUR)	31/03/2023	EUR	223.37
	30/09/2022	EUR	23.96		30/09/2022	EUR	236.88
	30/09/2021	EUR	30.34		30/09/2021	EUR	250.20
Capitalisation P (EUR)	31/03/2023	EUR	228.59	Distribution P (USD)	31/03/2023	USD	3,102.95
	30/09/2022	EUR	236.69		30/09/2022	USD	2,961.52
	30/09/2021	EUR	-		30/09/2021	USD	3,752.39
Capitalisation P (USD)	31/03/2023	USD	1,460.56	Distribution P (M) (USD)	31/03/2023	USD	206.13
	30/09/2022	USD	1,363.64		30/09/2022	USD	195.01
	30/09/2021	USD	1,703.72		30/09/2021	USD	246.12
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	244.83	Distribution R (USD)	31/03/2023	USD	3,104.25
	30/09/2022	EUR	232.15		30/09/2022	USD	2,968.01
	30/09/2021	EUR	295.34		30/09/2021	USD	3,761.04
Capitalisation R (USD)	31/03/2023	USD	271.87	Distribution X (M) (USD)	31/03/2023	USD	98.23
	30/09/2022	USD	253.34		30/09/2022	USD	94.25
	30/09/2021	USD	315.27		30/09/2021	USD	122.75
Capitalisation R Hedged (i) (CHF)	31/03/2023	CHF	237.52	Distribution X (M) Hedged (i) (AUD)	31/03/2023	AUD	211.75
	30/09/2022	CHF	226.39		30/09/2022	AUD	204.34
	30/09/2021	CHF	287.57		30/09/2021	AUD	269.23
Capitalisation R Hedged (i) (EUR)	31/03/2023	EUR	210.22	Distribution X (M) Hedged (i) (ZAR)	31/03/2023	ZAR	3,292.33
	30/09/2022	EUR	199.05		30/09/2022	ZAR	3,188.01
	30/09/2021	EUR	252.26		30/09/2021	ZAR	4,181.73
Capitalisation R Hedged (i) (GBP)	31/03/2023	GBP	104.82	Distribution Y (M) (USD)	31/03/2023	USD	200.06
	30/09/2022	GBP	98.33		30/09/2022	USD	193.06
	30/09/2021	GBP	123.12		30/09/2021	USD	254.46
Capitalisation R Hedged (i) (SEK)	31/03/2023	SEK	2,085.70	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	AUD	225.26
	30/09/2022	SEK	1,971.66		30/09/2022	AUD	218.77
	30/09/2021	SEK	2,491.28		30/09/2021	AUD	291.74
Capitalisation X (USD)	31/03/2023	USD	1,383.12				
	30/09/2022	USD	1,292.92				
	30/09/2021	USD	1,619.29				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

## Estadísticas (continuación)

Distribution Y (M) Hedged (i) (ZAR)	31/03/2023 ZAR	3,166.76	<b>Número de acciones</b>		
	30/09/2022 ZAR	3,094.44			
	30/09/2021 ZAR	4,107.37	Capitalisation Y (USD)	31/03/2023	197,585
				30/09/2022	143,477
				30/09/2021	140,638
<b>Número de acciones</b>			Capitalisation Z (USD)	31/03/2023	18,097
Capitalisation I (EUR)	31/03/2023	5,666		30/09/2022	17,130
	30/09/2022	5,752		30/09/2021	8,147
	30/09/2021	5,228	Distribution I (Q) (EUR)	31/03/2023	7,548
Capitalisation I (USD)	31/03/2023	92,681		30/09/2022	-
	30/09/2022	78,473		30/09/2021	-
	30/09/2021	58,555	Capitalisation Z Hedged (i) (EUR)	31/03/2023	12,138
Capitalisation I Hedged (i) (EUR)	31/03/2023	105,136		30/09/2022	12,153
	30/09/2022	129,475		30/09/2021	17,460
	30/09/2021	143,565	Distribution I (Q) (USD)	31/03/2023	13,988
Capitalisation N Hedged (i) (EUR)	31/03/2023	906,346		30/09/2022	14,367
	30/09/2022	873,857		30/09/2021	15,307
	30/09/2021	852,374	Distribution P (EUR)	31/03/2023	12,155
Capitalisation P (EUR)	31/03/2023	3,581		30/09/2022	4,995
	30/09/2022	2,270		30/09/2021	100
	30/09/2021	-	Distribution P (USD)	31/03/2023	12,947
Capitalisation P (USD)	31/03/2023	174,557		30/09/2022	10,461
	30/09/2022	128,708		30/09/2021	14,780
	30/09/2021	85,145	Distribution P (M) (USD)	31/03/2023	6,920
Capitalisation P Hedged (i) (EUR)	31/03/2023	164,597		30/09/2022	400
	30/09/2022	126,392		30/09/2021	400
	30/09/2021	117,735	Distribution R (USD)	31/03/2023	3,134
Capitalisation R (USD)	31/03/2023	108,331		30/09/2022	7,414
	30/09/2022	87,163		30/09/2021	6,998
	30/09/2021	128,112	Distribution X (M) (USD)	31/03/2023	2,012,147
Capitalisation R Hedged (i) (CHF)	31/03/2023	15,744		30/09/2022	1,072,444
	30/09/2022	16,024		30/09/2021	1,000,111
	30/09/2021	62,582	Distribution X (M) Hedged (i) (AUD)	31/03/2023	125,438
Capitalisation R Hedged (i) (EUR)	31/03/2023	8,783		30/09/2022	89,272
	30/09/2022	22,395		30/09/2021	80,280
	30/09/2021	1,397	Distribution X (M) Hedged (i) (ZAR)	31/03/2023	44,869
Capitalisation R Hedged (i) (GBP)	31/03/2023	26,473		30/09/2022	21,257
	30/09/2022	8		30/09/2021	13,311
	30/09/2021	8	Distribution Y (M) (USD)	31/03/2023	1,814,913
Capitalisation R Hedged (i) (SEK)	31/03/2023	248		30/09/2022	786,210
	30/09/2022	3,144		30/09/2021	667,351
	30/09/2021	2,061	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	180,785
Capitalisation X (USD)	31/03/2023	73,228		30/09/2022	111,797
	30/09/2022	54,687		30/09/2021	117,999
	30/09/2021	60,860			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

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Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

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\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

## Estadísticas (continuación)

## Número de acciones

Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	154,355	Distribution X (M) Hedged (i) (ZAR)	02/03/2023	ZAR	26.50
	30/09/2022	73,269	Distribution X (M) Hedged (i) (ZAR)	02/02/2023	ZAR	26.50
	30/09/2021	57,143	Distribution X (M) Hedged (i) (ZAR)	03/01/2023	ZAR	26.50
<b>Dividendo</b>			Distribution X (M) Hedged (i) (ZAR)	02/12/2022	ZAR	26.50
Distribution I (Q) (EUR)	13/02/2023	EUR 35.38	Distribution X (M) Hedged (i) (ZAR)	02/11/2022	ZAR	26.50
Distribution I (Q) (USD)	13/02/2023	USD 34.95	Distribution X (M) Hedged (i) (ZAR)	04/10/2022	ZAR	26.50
Distribution I (Q) (USD)	11/11/2022	USD 26.92	Distribution Y (M) (USD)	02/03/2023	USD	0.98
Distribution P (EUR)	14/12/2022	EUR 5.47	Distribution Y (M) (USD)	02/02/2023	USD	0.98
Distribution P (USD)	14/12/2022	USD 68.55	Distribution Y (M) (USD)	03/01/2023	USD	0.98
Distribution P (M) (USD)	02/03/2023	USD 0.46	Distribution Y (M) (USD)	02/12/2022	USD	0.78
Distribution P (M) (USD)	02/02/2023	USD 0.46	Distribution Y (M) (USD)	02/11/2022	USD	0.78
Distribution P (M) (USD)	03/01/2023	USD 0.46	Distribution Y (M) (USD)	04/10/2022	USD	0.78
Distribution P (M) (USD)	02/12/2022	USD 0.42	Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	0.92
Distribution P (M) (USD)	02/11/2022	USD 0.42	Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	0.92
Distribution P (M) (USD)	04/10/2022	USD 0.42	Distribution Y (M) Hedged (i) (AUD)	03/01/2023	AUD	0.92
Distribution R (USD)	14/12/2022	USD 80.17	Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	0.92
Distribution X (M) (USD)	02/03/2023	USD 0.48	Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	0.92
Distribution X (M) (USD)	02/02/2023	USD 0.48	Distribution Y (M) Hedged (i) (AUD)	04/10/2022	AUD	0.92
Distribution X (M) (USD)	03/01/2023	USD 0.48	Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	ZAR	26.50
Distribution X (M) (USD)	02/12/2022	USD 0.36	Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	26.50
Distribution X (M) (USD)	02/11/2022	USD 0.36	Distribution Y (M) Hedged (i) (ZAR)	03/01/2023	ZAR	26.50
Distribution X (M) (USD)	04/10/2022	USD 0.36	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	26.50
Distribution X (M) Hedged (i) (AUD)	02/03/2023	AUD 0.81	Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	ZAR	26.50
Distribution X (M) Hedged (i) (AUD)	02/02/2023	AUD 0.81	Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	ZAR	26.50
Distribution X (M) Hedged (i) (AUD)	03/01/2023	AUD 0.81	<b>Gastos corrientes en %*</b>			
Distribution X (M) Hedged (i) (AUD)	02/12/2022	AUD 0.81	Capitalisation I (EUR)	31/03/2023		0.49%
Distribution X (M) Hedged (i) (AUD)	02/11/2022	AUD 0.81	Capitalisation I (USD)	31/03/2023		0.49%
Distribution X (M) Hedged (i) (AUD)	04/10/2022	AUD 0.81				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

**Estadísticas (continuación)**

Capitalisation I Hedged (i) (EUR)	31/03/2023	0.51%
Capitalisation N Hedged (i) (EUR)	31/03/2023	0.57%
Capitalisation P (EUR)	31/03/2023	0.95%
Capitalisation P (USD)	31/03/2023	0.95%
Capitalisation P Hedged (i) (EUR)	31/03/2023	0.97%
Capitalisation R (USD)	31/03/2023	0.56%
Capitalisation R Hedged (i) (CHF)	31/03/2023	0.56%
Capitalisation R Hedged (i) (EUR)	31/03/2023	0.58%
Capitalisation R Hedged (i) (GBP)	31/03/2023	0.58%
Capitalisation R Hedged (i) (SEK)	31/03/2023	0.58%
Capitalisation X (USD)	31/03/2023	1.20%
Capitalisation Y (USD)	31/03/2023	2.20%
Capitalisation Z (USD)	31/03/2023	0.13%
Capitalisation Z Hedged (i) (EUR)	31/03/2023	0.15%
Distribution I (Q) (EUR)	31/03/2023	0.49%
Distribution I (Q) (USD)	31/03/2023	0.49%
Distribution P (EUR)	31/03/2023	0.95%
Distribution P (USD)	31/03/2023	0.95%
Distribution P (M) (USD)	31/03/2023	0.95%
Distribution R (USD)	31/03/2023	0.56%
Distribution X (M) (USD)	31/03/2023	1.20%
Distribution X (M) Hedged (i) (AUD)	31/03/2023	1.22%
Distribution X (M) Hedged (i) (ZAR)	31/03/2023	1.22%
Distribution Y (M) (USD)	31/03/2023	2.20%
Distribution Y (M) Hedged (i) (AUD)	31/03/2023	2.22%
Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	2.22%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	391.72%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs US Dollar Credit

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>3,032,942,059.04</b>
Acciones		5,844,224.40
Obligaciones y otros instrumentos de deuda		3,027,097,834.64
<b>Total instrumentos financieros derivados</b>	2	<b>13,920,392.04</b>
Contratos a plazo sobre divisas		13,920,392.04
<b>Efectivo en bancos</b>		<b>83,390,813.99</b>
<b>Cuenta de depósito de garantía</b>		<b>12,768,101.00</b>
<b>Otros activos</b>	4, 12	<b>209,016,432.10</b>
<b>Total activos</b>		<b>3,352,037,798.17</b>
<b>Pasivos corrientes</b>	4, 12	<b>(219,701,162.33)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(3,597,224.25)</b>
Futuros		(3,597,224.25)
<b>Total pasivo</b>		<b>(223,298,386.58)</b>
<b>Activos netos al final del período</b>		<b>3,128,739,411.59</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					2,806,000	AMERICAN INTERNATIONAL GROUP INC 3.900% 01/04/2026	USD	2,731,269.65	0.09
					4,759,000	AMERICAN TOWER CORP 2.700% 15/04/2031	USD	3,982,423.71	0.13
					3,221,000	AMERICAN TOWER CORP 3.600% 15/01/2028	USD	3,025,186.62	0.10
					2,320,000	AMERICAN TOWER CORP 3.650% 15/03/2027	USD	2,202,276.33	0.07
					1,847,000	AMERICAN TOWER CORP 4.400% 15/02/2026	USD	1,820,687.62	0.06
					2,337,000	AMERICAN TOWER CORP 5.650% 15/03/2033	USD	2,407,934.96	0.08
					3,991,000	AMGEN INC 2.200% 21/02/2027	USD	3,677,451.04	0.12
					1,319,000	AMGEN INC 2.300% 25/02/2031	USD	1,110,005.10	0.04
					3,327,000	AMGEN INC 2.450% 21/02/2030	USD	2,899,107.54	0.09
					3,893,000	AMGEN INC 2.770% 01/09/2053	USD	2,488,865.32	0.08
					6,674,000	AMGEN INC 3.150% 21/02/2040	USD	5,234,538.47	0.17
					2,872,000	AMGEN INC 5.250% 02/03/2030	USD	2,934,387.05	0.09
					4,660,000	AMGEN INC 5.250% 02/03/2033	USD	4,785,965.11	0.15
					12,843,000	AMGEN INC 5.600% 02/03/2043	USD	13,242,627.03	0.42
					4,603,000	AMGEN INC 5.650% 02/03/2053	USD	4,790,505.46	0.15
					3,864,000	AMGEN INC 5.750% 02/03/2063	USD	4,008,777.36	0.13
					16,116,000	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.900% 01/02/2046	USD	15,746,720.23	0.50
					7,294,000	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038	USD	6,918,836.10	0.22
					6,522,000	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.439% 06/10/2048	USD	6,004,986.58	0.19
					5,298,000	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 23/01/2029	USD	5,411,793.73	0.17
					550,000	ANTARES HOLDINGS LP 3.750% 15/07/2027	USD	455,513.77	0.01
					3,817,000	APPALACHIAN POWER CO 3.400% 01/06/2025	USD	3,697,554.81	0.12
					1,674,000	APPALACHIAN POWER CO 4.500% 01/03/2049	USD	1,444,729.58	0.05
					770,000	APPLE INC 1.650% 08/02/2031	USD	643,556.12	0.02
					4,440,000	APPLE INC 2.700% 05/08/2051	USD	3,126,763.75	0.10
					4,544,000	APPLE INC 2.850% 05/08/2061	USD	3,133,473.79	0.10
					5,174,000	APPLE INC 3.850% 04/05/2043	USD	4,713,060.19	0.15
					2,887,000	APPLE INC 3.950% 08/08/2052	USD	2,587,827.49	0.08
					1,042,000	APPLE INC 4.100% 08/08/2062	USD	929,800.74	0.03
					2,597,000	APPLE INC 4.250% 09/02/2047	USD	2,491,968.39	0.08
					1,183,000	APPLE INC 4.375% 13/05/2045	USD	1,147,800.19	0.04
					3,687,000	APPLE INC 4.650% 23/02/2046	USD	3,699,054.54	0.12
					1,078,000	ARCHER-DANIELS-MIDLAND CO 4.500% 15/08/2033	USD	1,080,615.89	0.03
					5,157,000	ARTHUR J GALLAGHER & CO 5.750% 02/03/2053	USD	5,173,428.40	0.17
					4,378,000	ASSURANT INC 3.700% 22/02/2030	USD	3,878,363.81	0.12
					2,859,000	ASTRAZENECA FINANCE LLC 4.875% 03/03/2033	USD	2,954,548.92	0.09
					2,381,000	ASTRAZENECA FINANCE LLC 4.900% 03/03/2030	USD	2,437,346.29	0.08
					8,614,000	AT&T INC 3.500% 01/06/2041	USD	6,799,223.33	0.22
					8,433,000	AT&T INC 3.550% 15/09/2055	USD	6,057,705.73	0.19
					13,333,000	AT&T INC 3.650% 15/09/2059	USD	9,526,543.83	0.30
					5,051,000	AT&T INC 3.800% 01/12/2057	USD	3,751,884.92	0.12
					9,362,000	AUTOZONE INC 4.750% 01/02/2033	USD	9,248,787.11	0.30
					3,490,000	AVANGRID INC 3.150% 01/12/2024	USD	3,382,766.02	0.11
					1,769,000	AVERY DENNISON CORP 5.750% 15/03/2033	USD	1,843,726.03	0.06
					5,331,000	AVIATION CAPITAL GROUP LLC 1.950% 20/09/2026	USD	4,614,021.07	0.15
					3,683,000	AVIATION CAPITAL GROUP LLC 3.500% 01/11/2027	USD	3,284,702.44	0.10
					3,319,000	AVIATION CAPITAL GROUP LLC 3.875% 01/05/2023	USD	3,310,914.29	0.11
					4,566,000	AVIATION CAPITAL GROUP LLC 6.250% 15/04/2028	USD	4,575,964.11	0.15
					3,792,000	AVNET INC 5.500% 01/06/2032	USD	3,709,118.45	0.12
					3,082,000	AVNET INC 6.250% 15/03/2028	USD	3,136,100.47	0.10
					10,488,000	BANK OF AMERICA CORP 04/02/2033 FRN EMTN	USD	8,839,117.02	0.28
					8,420,000	BANK OF AMERICA CORP 08/03/2037 FRN	USD	7,228,327.76	0.23
					9,396,000	BANK OF AMERICA CORP 11/03/2027 FRN	USD	8,500,273.31	0.27
					1,669,000	BANK OF AMERICA CORP 11/03/2032 FRN	USD	1,394,475.24	0.04
					663,000	BANK OF AMERICA CORP 14/06/2029 FRN GMTN	USD	570,451.47	0.02
					337,000	BANK OF AMERICA CORP 19/06/2041 FRN	USD	238,232.35	0.01
					1,456,000	BANK OF AMERICA CORP 20/03/2051 FRN	USD	1,190,919.13	0.04
					6,575,000	BANK OF AMERICA CORP 20/12/2028 FRN	USD	6,113,856.26	0.20
<b>Acciones</b>									
<b>Estados Unidos</b>									
258,594	SOUTHERN CO/THE	USD	5,844,224.40	0.19					
			<b>5,844,224.40</b>	<b>0.19</b>					
			<b>5,844,224.40</b>	<b>0.19</b>					
<b>Obligaciones y otros instrumentos de deuda</b>									
<b>Estados Unidos</b>									
1,681,000	ABBVIE INC 2.950% 21/11/2026	USD	1,599,622.99	0.05					
4,834,000	ABBVIE INC 3.200% 14/05/2026	USD	4,666,774.78	0.15					
5,408,000	ABBVIE INC 3.200% 21/11/2029	USD	5,016,315.27	0.16					
8,929,000	ABBVIE INC 4.050% 21/11/2039	USD	7,968,886.68	0.25					
2,646,000	ABBVIE INC 4.250% 21/11/2049	USD	2,334,381.16	0.07					
5,412,000	ABBVIE INC 4.500% 14/05/2035	USD	5,246,956.84	0.17					
4,373,000	ABBVIE INC 4.625% 01/10/2042	USD	4,042,273.11	0.13					
5,770,000	ADVANCED MICRO DEVICES INC 3.924% 01/06/2032	USD	5,539,984.49	0.18					
5,729,000	ADVANCED MICRO DEVICES INC 4.393% 01/06/2052	USD	5,328,550.46	0.17					
1,889,000	ALABAMA POWER CO 3.450% 01/10/2049	USD	1,416,730.68	0.05					
2,383,000	ALABAMA POWER CO 3.750% 01/03/2045	USD	1,920,163.54	0.06					
370,000	ALABAMA POWER CO 3.850% 01/12/2042	USD	309,577.05	0.01					
2,909,000	ALABAMA POWER CO 4.300% 15/07/2048	USD	2,519,690.92	0.08					
1,196,000	ALEXANDRIA REAL ESTATE EQUITIES INC 5.150% 15/04/2053	USD	1,094,712.04	0.03					
5,566,000	ALLEGHANY CORP 3.250% 15/08/2051	USD	4,065,874.78	0.13					
8,907,000	ALLEGHANY CORP 3.625% 15/05/2030	USD	8,414,670.38	0.27					
255,000	ALLEGHANY CORP 4.900% 15/09/2044	USD	240,632.27	0.01					
2,317,000	ALLIANT ENERGY FINANCE LLC 3.600% 01/03/2032	USD	2,054,663.84	0.07					
1,853,000	ALLSTATE CORP/THE 1.450% 15/12/2030	USD	1,442,658.97	0.05					
6,468,000	ALLSTATE CORP/THE 5.250% 30/03/2033	USD	6,544,647.55	0.21					
1,050,000	AMAZON.COM INC 2.100% 12/05/2031	USD	897,287.02	0.03					
7,895,000	AMAZON.COM INC 3.100% 12/05/2051	USD	5,985,139.58	0.19					
5,087,000	AMAZON.COM INC 3.250% 12/05/2061	USD	3,742,590.19	0.12					
3,843,000	AMAZON.COM INC 3.600% 13/04/2032	USD	3,644,194.50	0.12					
1,669,000	AMAZON.COM INC 3.950% 13/04/2052	USD	1,481,028.94	0.05					
7,190,000	AMAZON.COM INC 4.100% 13/04/2062	USD	6,327,118.82	0.20					
3,712,000	AMAZON.COM INC 4.550% 01/12/2027	USD	3,767,700.94	0.12					
3,565,000	AMAZON.COM INC 4.700% 01/12/2032	USD	3,655,192.90	0.12					
0.01	AMERICAN AIRLINES 2015-2 CLASS A PASS THROUGH TRUST 4.000% 22/09/2027	USD	0.01	0.00					
555,439	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH TRUST 3.600% 22/09/2027	USD	507,008.16	0.02					
2,703,145	AMERICAN AIRLINES 2016-1 CLASS AA PASS THROUGH TRUST 3.575% 15/01/2028	USD	2,480,190.14	0.08					
626,685	AMERICAN AIRLINES 2016-2 CLASS A PASS THROUGH TRUST 3.650% 15/06/2028	USD	535,784.52	0.02					
3,273,006	AMERICAN AIRLINES 2016-2 CLASS AA PASS THROUGH TRUST 3.200% 15/06/2028	USD	2,922,502.32	0.09					
665,102	AMERICAN AIRLINES 2016-3 CLASS AA PASS THROUGH TRUST 3.000% 15/10/2028	USD	591,053.20	0.02					
3,714,926	AMERICAN AIRLINES 2017-2 CLASS AA PASS THROUGH TRUST 3.350% 15/10/2029	USD	3,313,078.71	0.11					
2,461,000	AMERICAN ELECTRIC POWER CO INC 15/02/2062 FRN	USD	1,932,208.28	0.06					
3,066,000	AMERICAN ELECTRIC POWER CO INC 5.625% 01/03/2033	USD	3,177,621.23	0.10					
2,475,000	AMERICAN EXPRESS CO 03/08/2033 FRN	USD	2,372,931.99	0.08					
4,144,000	AMERICAN HOMES 4 RENT LP 3.375% 15/07/2051	USD	2,713,499.32	0.09					
3,228,000	AMERICAN HOMES 4 RENT LP 3.625% 15/04/2032	USD	2,798,131.60	0.09					
681,000	AMERICAN HOMES 4 RENT LP 4.300% 15/04/2052	USD	535,569.51	0.02					

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs US Dollar Credit

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
2,167,000	BANK OF AMERICA CORP 21/07/2028 FRN	USD	2,037,259.82	0.07	2,051,000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	1,559,735.80	0.05
8,645,000	BANK OF AMERICA CORP 21/07/2032 FRN	USD	6,966,092.33	0.22		2.300% 01/02/2032			
13,477,000	BANK OF AMERICA CORP 21/09/2036 FRN	USD	10,209,380.19	0.33	1,627,000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	1,309,257.17	0.04
28,636,000	BANK OF AMERICA CORP 22/04/2032 FRN	USD	23,911,414.23	0.75		2.800% 01/04/2031			
3,810,000	BANK OF AMERICA CORP 22/07/2027 FRN	USD	3,410,512.39	0.11	5,904,000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	3,715,457.22	0.12
1,183,000	BANK OF AMERICA CORP 22/07/2033 FRN	USD	1,168,544.95	0.04		3.950% 30/06/2062			
6,767,000	BANK OF AMERICA CORP 23/07/2029 FRN	USD	6,513,043.42	0.21	5,122,000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	3,896,499.73	0.12
5,013,000	BANK OF AMERICA CORP 23/07/2030 FRN	USD	4,453,091.76	0.14		4.800% 01/03/2050			
14,307,000	BANK OF AMERICA CORP 23/07/2031 FRN	USD	11,470,082.00	0.37	876,000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	825,718.70	0.03
9,320,000	BANK OF AMERICA CORP 24/04/2028 FRN	USD	8,816,767.25	0.28		6.484% 23/10/2045			
5,503,000	BANK OF AMERICA CORP 27/04/2033 FRN	USD	5,235,126.78	0.17	1,632,000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 3.700% 15/11/2029	USD	1,502,693.36	0.05
2,898,000	BANK OF AMERICA CORP 29/04/2031 FRN	USD	2,454,529.72	0.08	3,340,000	CHUBB INA HOLDINGS INC 1.375% 15/09/2030	USD	2,701,372.63	0.09
1,790,000	BANK OF NEW YORK MELLON CORP/THE 26/07/2030 FRN	USD	1,758,769.69	0.06	3,117,000	CIGNA CORP 3.200% 15/03/2040	USD	2,442,114.73	0.08
5,285,000	BECTON DICKINSON & CO 4.693% 13/02/2028	USD	5,308,459.75	0.17	1,449,000	CIGNA CORP 4.125% 15/11/2025	USD	1,426,669.78	0.05
1,112,000	BERKSHIRE HATHAWAY FINANCE CORP 4.400% 15/05/2042	USD	1,064,653.07	0.03	9,024,000	CIGNA CORP 4.800% 15/08/2038	USD	8,752,831.51	0.28
3,244,000	BLACKSTONE HOLDINGS FINANCE CO LLC 2.000% 30/01/2032	USD	2,462,400.40	0.08	1,650,000	CIGNA CORP 4.900% 15/12/2048	USD	1,552,628.58	0.05
10,308,000	BLACKSTONE HOLDINGS FINANCE CO LLC 6.200% 22/04/2033	USD	10,753,962.53	0.34	2,110,000	CIGNA GROUP/THE 5.400% 15/03/2033	USD	2,194,092.81	0.07
7,313,000	BOEING CO/THE 3.250% 01/02/2028	USD	6,817,692.34	0.22	3,282,000	CITIGROUP INC 24/02/2028 FRN	USD	3,053,166.82	0.10
1,567,000	BOEING CO/THE 3.850% 01/11/2048	USD	1,166,999.12	0.04	2,709,000	CITIGROUP INC 31/03/2031 FRN	USD	2,577,099.66	0.08
5,651,000	BOEING CO/THE 5.705% 01/05/2040	USD	5,700,954.50	0.18	15,007,000	CMS ENERGY CORP 01/06/2050 FRN	USD	12,953,755.17	0.41
5,353,000	BOEING CO/THE 5.805% 01/05/2050	USD	5,382,083.38	0.17	1,471,000	CNH INDUSTRIAL CAPITAL LLC 5.450% 14/10/2025	USD	1,488,823.11	0.05
1,723,000	BOEING CO/THE 5.930% 01/05/2060	USD	1,722,352.05	0.06	2,694,000	COMCAST CORP 1.950% 15/01/2031	USD	2,239,718.27	0.07
1,517,000	BOSTON SCIENTIFIC CORP 4.700% 01/03/2049	USD	1,444,008.38	0.05	6,304,000	COMCAST CORP 2.887% 01/11/2051	USD	4,301,915.54	0.14
2,671,000	BP CAPITAL MARKETS AMERICA INC 2.939% 04/06/2051	USD	1,852,988.03	0.06	10,565,000	COMCAST CORP 2.937% 01/11/2056	USD	7,040,868.66	0.23
3,381,000	BP CAPITAL MARKETS AMERICA INC 3.379% 08/02/2061	USD	2,436,502.50	0.08	1,030,000	COMCAST CORP 3.200% 15/07/2036	USD	868,073.59	0.03
3,386,000	BP CAPITAL MARKETS AMERICA INC 3.937% 21/09/2028	USD	3,314,221.85	0.11	6,233,000	COMCAST CORP 3.250% 01/11/2039	USD	5,041,232.70	0.16
1,008,000	BRIGHTHOUSE FINANCIAL INC 4.700% 22/06/2047	USD	735,379.83	0.02	3,602,000	COMCAST CORP 3.900% 01/03/2038	USD	3,234,822.57	0.10
3,294,000	BRISTOL-MYERS SQUIBB CO 3.200% 15/06/2026	USD	3,185,415.04	0.10	2,647,000	COMCAST CORP 4.000% 15/08/2047	USD	2,237,702.97	0.07
919,000	BRISTOL-MYERS SQUIBB CO 3.400% 26/07/2029	USD	872,540.43	0.03	599,000	COMCAST CORP 5.350% 15/11/2027	USD	623,533.75	0.02
5,649,000	BRISTOL-MYERS SQUIBB CO 3.700% 15/03/2052	USD	4,722,681.73	0.15	5,471,000	COMCAST CORP 5.650% 15/06/2035	USD	5,873,593.98	0.19
1,283,000	BRISTOL-MYERS SQUIBB CO 3.900% 15/03/2062	USD	1,058,013.83	0.03	1,539,000	COMCAST CORP 6.500% 15/11/2035	USD	1,763,932.85	0.06
3,204,000	BRISTOL-MYERS SQUIBB CO 4.550% 20/02/2048	USD	3,031,321.41	0.10	6,768,000	CONNECTICUT LIGHT AND POWER CO/THE 5.250% 15/01/2053	USD	6,986,623.59	0.22
1,911,000	BRISTOL-MYERS SQUIBB CO 4.625% 15/05/2044	USD	1,856,732.51	0.06	0.00	CONTINENTAL AIRLINES 2012-2 CLASS A PASS THROUGH TRUST 4.000% 29/10/2024	USD	0.00	0.00
2,265,000	BROADCOM INC 2.450% 15/02/2031	USD	1,853,718.74	0.06	8,698,000	COREBRIDGE FINANCIAL INC 15/12/2052 FRN	USD	7,667,325.10	0.25
10,458,000	BROADCOM INC 3.187% 15/11/2036	USD	7,926,475.97	0.25	2,827,000	COREBRIDGE FINANCIAL INC 3.850% 05/04/2029	USD	2,578,689.89	0.08
3,270,000	BROADCOM INC 3.419% 15/04/2033	USD	2,735,284.27	0.09	5,671,000	COREBRIDGE FINANCIAL INC 3.900% 05/04/2032	USD	4,905,557.63	0.16
7,034,000	BROADCOM INC 4.926% 15/05/2037	USD	6,382,152.19	0.20	9,382,000	COTERRA ENERGY INC 3.900% 15/05/2027	USD	8,970,008.80	0.29
1,442,000	BROWN-FORMAN CORP 4.750% 15/04/2033	USD	1,461,294.28	0.05	978,000	COTERRA ENERGY INC 4.375% 15/03/2029	USD	930,569.51	0.03
2,295,000	BURLINGTON NORTHERN SANTA FE LLC 4.050% 15/06/2048	USD	2,012,693.89	0.06	6,014,000	CROWN CASTLE INTERNATIONAL CORP 2.100% 01/04/2031	USD	4,904,856.68	0.16
3,807,000	BURLINGTON NORTHERN SANTA FE LLC 4.375% 01/09/2042	USD	3,519,315.02	0.11	3,709,000	CSX CORP 4.500% 15/11/2052	USD	3,393,448.70	0.11
2,451,000	BURLINGTON NORTHERN SANTA FE LLC 4.400% 15/03/2042	USD	2,274,120.40	0.07	5,773,000	CSX CORP 4.650% 01/03/2068	USD	5,148,857.13	0.16
6,529,000	BURLINGTON NORTHERN SANTA FE LLC 4.450% 15/01/2053	USD	6,100,307.36	0.19	4,710,000	CUBESMART LP 2.500% 15/02/2032	USD	3,787,742.62	0.12
2,473,000	BURLINGTON NORTHERN SANTA FE LLC 4.900% 01/04/2044	USD	2,424,749.99	0.08	3,046,000	CVS HEALTH CORP 2.700% 21/08/2040	USD	2,179,970.02	0.07
3,015,000	BURLINGTON NORTHERN SANTA FE LLC 5.150% 01/09/2043	USD	3,070,771.83	0.10	5,698,000	CVS HEALTH CORP 4.300% 25/03/2028	USD	5,596,534.52	0.18
5,645,000	CAMDEN PROPERTY TRUST 2.800% 15/05/2030	USD	4,888,584.56	0.16	13,956,000	CVS HEALTH CORP 4.780% 25/03/2038	USD	13,297,254.05	0.43
6,895,000	CAMERON LNG LLC 2.902% 15/07/2031	USD	6,130,622.85	0.20	2,124,000	CVS HEALTH CORP 5.050% 25/03/2048	USD	1,987,483.98	0.06
10,507,000	CAPITAL ONE FINANCIAL CORP 01/03/2030 FRN	USD	9,022,737.79	0.29	909,000	CVS HEALTH CORP 5.125% 20/07/2045	USD	861,502.67	0.03
2,523,000	CARGILL INC 1.700% 02/02/2031	USD	2,034,176.39	0.07	3,294,000	DEERE & CO 3.100% 15/04/2030	USD	3,044,334.07	0.10
1,771,000	CARGILL INC 2.125% 10/11/2031	USD	1,468,278.12	0.05	1,272,020	DELTA AIR LINES 2015-1 CLASS A PASS THROUGH TRUST 3.875% 30/07/2027	USD	1,161,638.99	0.04
2,568,000	CARGILL INC 2.125% 23/04/2030	USD	2,195,567.74	0.07	497,624	DELTA AIR LINES 2015-1 CLASS AA PASS THROUGH TRUST 3.625% 30/07/2027	USD	460,151.08	0.01
1,043,000	CARGILL INC 3.125% 25/05/2051	USD	765,948.82	0.02	704,896	DELTA AIR LINES 2015-1 CLASS B PASS THROUGH TRUST 4.250% 30/07/2023	USD	698,288.80	0.02
5,538,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.250% 01/02/2031	USD	4,538,396.43	0.15	301,000	DELTA AIR LINES 2019-1 CLASS A PASS THROUGH TRUST 3.404% 25/04/2024	USD	290,435.47	0.01
3,152,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.500% 01/05/2032	USD	2,575,014.39	0.08	2,618,790	DELTA AIR LINES 2020-1 CLASS A PASS THROUGH TRUST 2.500% 10/06/2028	USD	2,252,138.62	0.07
2,017,000	CENTENE CORP 2.450% 15/07/2028	USD	1,754,261.95	0.06	2,075,000	DIAMONDBACK ENERGY INC 3.500% 01/12/2029	USD	1,900,064.84	0.06
13,762,000	CENTENE CORP 3.000% 15/10/2030	USD	11,582,528.16	0.37	4,643,000	DIAMONDBACK ENERGY INC 4.400% 24/03/2051	USD	3,738,401.11	0.12
1,483,000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.950% 01/04/2033	USD	1,516,190.67	0.05	4,313,000	DIAMONDBACK ENERGY INC 6.250% 15/03/2033	USD	4,563,799.27	0.15
					4,856,000	DIAMONDBACK ENERGY INC 6.250% 15/03/2053	USD	5,038,330.76	0.16

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs US Dollar Credit

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
5,031,000	DISCOVERY COMMUNICATIONS LLC 4.875% 01/04/2043	USD	4,083,531.19	0.13	10,029,000	EXELON CORP 4.950% 15/06/2035	USD	9,907,323.16	0.32
1,452,000	DISCOVERY COMMUNICATIONS LLC 5.300% 15/05/2049	USD	1,211,248.86	0.04	6,301,000	EXELON CORP 5.150% 15/03/2028	USD	6,418,241.07	0.21
1,546,000	DOMINION ENERGY INC 3.071% 15/08/2024 STEP-UP	USD	1,502,713.61	0.05	2,782,000	EXELON CORP 5.600% 15/03/2053	USD	2,836,703.52	0.09
5,089,000	DOMINION ENERGY INC 5.375% 15/11/2032	USD	5,223,220.29	0.17	3,251,000	EXTRA SPACE STORAGE LP 3.900% 01/04/2029	USD	2,999,780.76	0.10
4,462,000	DOW CHEMICAL CO/THE 4.375% 15/11/2042	USD	3,867,212.28	0.12	5,922,000	EXXON MOBIL CORP 2.275% 16/08/2026	USD	5,561,275.35	0.18
1,286,000	DOW CHEMICAL CO/THE 6.300% 15/03/2033	USD	1,399,206.98	0.04	2,170,000	EXXON MOBIL CORP 2.995% 16/08/2039	USD	1,755,851.23	0.06
1,908,000	DTE ELECTRIC CO 5.200% 01/04/2033	USD	1,970,544.91	0.06	7,756,000	EXXON MOBIL CORP 4.227% 19/03/2040	USD	7,270,962.95	0.23
1,276,000	DTE ELECTRIC CO 5.400% 01/04/2053	USD	1,337,334.46	0.04	5,607,000	FIRST HORIZON BANK 5.750% 01/05/2030	USD	5,265,106.90	0.17
74,000	DUKE ENERGY CAROLINAS LLC 3.700% 01/12/2047	USD	59,189.10	0.00	8,108,000	FISERV INC 3.500% 01/07/2029	USD	7,525,237.26	0.24
358,000	DUKE ENERGY CAROLINAS LLC 3.750% 01/06/2045	USD	291,200.48	0.01	2,780,000	FISERV INC 5.450% 02/03/2028	USD	2,839,634.11	0.09
2,319,000	DUKE ENERGY CAROLINAS LLC 4.000% 30/09/2042	USD	1,984,499.81	0.06	200,000	FLORIDA POWER & LIGHT CO 2.875% 04/12/2051	USD	140,802.80	0.00
2,195,000	DUKE ENERGY CAROLINAS LLC 4.250% 15/12/2041	USD	1,960,745.61	0.06	2,361,000	FLORIDA POWER & LIGHT CO 5.400% 01/09/2035	USD	2,436,158.94	0.08
3,441,000	DUKE ENERGY CAROLINAS LLC 5.350% 15/01/2053	USD	3,587,250.72	0.11	1,472,000	FLORIDA POWER & LIGHT CO 5.650% 01/02/2037	USD	1,571,334.74	0.05
2,519,000	DUKE ENERGY CAROLINAS LLC 6.450% 15/10/2032	USD	2,804,707.15	0.09	4,873,000	FORTINET INC 1.000% 15/03/2026	USD	4,380,532.77	0.14
812,000	DUKE ENERGY CORP 3.150% 15/08/2027	USD	764,224.14	0.02	2,139,000	GEORGIA POWER CO 4.700% 15/05/2032	USD	2,120,546.39	0.07
2,586,000	DUKE ENERGY FLORIDA LLC 2.400% 15/12/2031	USD	2,169,867.06	0.07	3,503,000	GEORGIA-PACIFIC LLC 0.625% 15/05/2024	USD	3,337,118.13	0.11
2,208,000	DUKE ENERGY FLORIDA LLC 5.950% 15/11/2052	USD	2,459,646.29	0.08	9,507,000	GLOBAL PAYMENTS INC 4.450% 01/06/2028	USD	9,030,634.37	0.29
1,990,000	DUKE ENERGY INDIANA LLC 3.250% 01/10/2049	USD	1,456,881.21	0.05	1,793,000	GLOBAL PAYMENTS INC 5.950% 15/08/2052	USD	1,712,038.43	0.05
3,460,000	DUKE ENERGY OHIO INC 3.700% 15/06/2046	USD	2,649,484.59	0.08	3,524,000	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.050% 14/02/2027	USD	3,159,934.50	0.10
2,629,000	DUKE ENERGY OHIO INC 4.300% 01/02/2049	USD	2,239,396.87	0.07	3,841,000	HARLEY-DAVIDSON FINANCIAL SERVICES INC 6.500% 10/03/2028	USD	3,902,007.68	0.12
1,486,000	DUKE ENERGY OHIO INC 5.250% 01/04/2033	USD	1,531,260.81	0.05	8,098,000	HARTFORD FINANCIAL SERVICES GROUP INC/THE 12/02/2047 FRN	USD	6,577,135.67	0.21
1,249,000	DUKE ENERGY OHIO INC 5.650% 01/04/2053	USD	1,313,994.86	0.04	3,182,000	HARTFORD FINANCIAL SERVICES GROUP INC/THE 5.950% 15/10/2036	USD	3,355,304.96	0.11
1,563,000	DUKE ENERGY PROGRESS LLC 4.000% 01/04/2052	USD	1,299,598.64	0.04	1,050,000	HASBRO INC 3.000% 19/11/2024	USD	1,013,627.09	0.03
3,249,000	DUKE ENERGY PROGRESS LLC 4.100% 15/03/2043	USD	2,809,340.64	0.09	1,287,000	HASBRO INC 3.550% 19/11/2026	USD	1,209,220.63	0.04
4,197,000	DUKE ENERGY PROGRESS LLC 4.100% 15/05/2042	USD	3,623,762.20	0.12	2,208,000	HCA INC 2.375% 15/07/2031	USD	1,780,273.92	0.06
4,208,000	DUKE ENERGY PROGRESS LLC 4.200% 15/08/2045	USD	3,620,709.22	0.12	2,430,000	HCA INC 3.375% 15/03/2029	USD	2,194,132.12	0.07
1,484,000	DUKE ENERGY PROGRESS LLC 5.250% 15/03/2033	USD	1,544,332.95	0.05	2,349,000	HCA INC 3.500% 01/09/2030	USD	2,092,583.35	0.07
3,673,000	DUKE ENERGY PROGRESS LLC 5.350% 15/03/2053	USD	3,814,850.45	0.12	5,511,000	HCA INC 4.125% 15/06/2029	USD	5,175,396.25	0.17
1,008,000	ELEVANCE HEALTH INC 2.550% 15/03/2031	USD	866,558.31	0.03	1,136,000	HCA INC 4.625% 15/03/2052	USD	943,814.85	0.03
4,021,000	ELEVANCE HEALTH INC 2.875% 15/09/2029	USD	3,645,500.72	0.12	5,845,000	HCA INC 5.250% 15/06/2049	USD	5,274,322.49	0.17
2,652,000	ELEVANCE HEALTH INC 4.100% 15/05/2032	USD	2,535,652.73	0.08	804,000	HCA INC 5.875% 01/02/2029	USD	821,232.07	0.03
3,036,000	ELEVANCE HEALTH INC 4.625% 15/05/2042	USD	2,833,487.90	0.09	4,780,000	HERSHEY CO/THE 3.125% 15/11/2049	USD	3,636,987.90	0.12
2,273,000	ELEVANCE HEALTH INC 5.100% 15/01/2044	USD	2,215,782.88	0.07	7,356,000	HOME DEPOT INC/THE 2.750% 15/09/2051	USD	5,041,737.89	0.16
4,111,000	ELEVANCE HEALTH INC 5.500% 15/10/2032	USD	4,318,705.19	0.14	1,614,000	HOME DEPOT INC/THE 3.250% 15/04/2032	USD	1,473,378.97	0.05
6,717,000	ELI LILLY & CO 4.875% 27/02/2053	USD	6,945,024.62	0.22	4,965,000	HOME DEPOT INC/THE 3.300% 15/04/2040	USD	4,132,582.15	0.13
2,481,000	ELI LILLY & CO 4.950% 27/02/2063	USD	2,548,631.94	0.08	993,000	HOME DEPOT INC/THE 3.625% 15/04/2052	USD	799,452.70	0.03
5,905,000	ENSTAR FINANCE LLC 15/01/2042 FRN	USD	4,215,803.95	0.13	2,996,000	HOME DEPOT INC/THE 4.950% 15/09/2052	USD	2,994,546.70	0.10
284,000	ENTERGY ARKANSAS LLC 2.650% 15/06/2051	USD	183,408.83	0.01	6,452,000	HONEYWELL INTERNATIONAL INC 5.000% 15/02/2033	USD	6,785,895.13	0.22
2,493,000	ENTERGY ARKANSAS LLC 3.350% 15/06/2052	USD	1,834,796.22	0.06	2,353,000	HORMEL FOODS CORP 3.050% 03/06/2051	USD	1,719,043.73	0.05
521,000	ENTERGY ARKANSAS LLC 4.000% 01/06/2028	USD	504,994.92	0.02	3,274,000	IDAHO POWER CO 5.500% 15/03/2053	USD	3,413,573.27	0.11
1,167,000	ENTERGY ARKANSAS LLC 4.200% 01/04/2049	USD	1,000,712.15	0.03	1,722,000	INDIANA MICHIGAN POWER CO 3.850% 15/05/2028	USD	1,668,070.92	0.05
1,845,000	ENTERGY ARKANSAS LLC 5.150% 15/01/2033	USD	1,895,370.29	0.06	5,242,000	INDIANA MICHIGAN POWER CO 5.625% 01/04/2053	USD	5,474,801.78	0.17
2,097,000	ENTERGY GULF STATES LOUISIANA LLC 5.590% 01/10/2024	USD	2,118,538.90	0.07	2,388,000	INDIANA MICHIGAN POWER CO 6.050% 15/03/2037	USD	2,592,717.41	0.08
419,000	ENTERGY LOUISIANA LLC 0.620% 17/11/2023	USD	406,385.10	0.01	9,424,000	INTEL CORP 2.800% 12/08/2041	USD	6,850,385.04	0.22
425,000	ENTERGY LOUISIANA LLC 3.250% 01/04/2028	USD	397,223.96	0.01	2,121,000	INTEL CORP 3.700% 29/07/2025	USD	2,090,662.85	0.07
1,921,000	ENTERGY LOUISIANA LLC 4.000% 15/03/2033	USD	1,799,060.39	0.06	4,354,000	INTEL CORP 5.125% 10/02/2030	USD	4,432,511.85	0.14
402,000	ENTERGY LOUISIANA LLC 4.050% 01/09/2023	USD	399,077.86	0.01	720,000	INTEL CORP 5.200% 10/02/2033	USD	732,234.94	0.02
1,524,000	ENTERGY MISSISSIPPI LLC 3.500% 01/06/2051	USD	1,143,063.43	0.04	1,481,000	INTEL CORP 5.900% 10/02/2063	USD	1,522,889.03	0.05
2,026,000	ENTERGY MISSISSIPPI LLC 3.850% 01/06/2049	USD	1,606,739.30	0.05	2,631,000	INTERCONTINENTAL EXCHANGE INC 2.100% 15/06/2030	USD	2,227,710.43	0.07
10,167,000	ENTERPRISE PRODUCTS OPERATING LLC 3.950% 31/01/2060	USD	7,880,877.97	0.25	12,252,000	INTERCONTINENTAL EXCHANGE INC 4.000% 15/09/2027	USD	12,114,715.97	0.39
1,089,000	EQT CORP 5.700% 01/04/2028	USD	1,091,565.68	0.03	2,125,000	INTERCONTINENTAL EXCHANGE INC 4.250% 15/09/2048	USD	1,856,057.00	0.06
4,589,000	EVERGY KANSAS CENTRAL INC 5.700% 15/03/2053	USD	4,835,189.62	0.15	3,585,000	INTERCONTINENTAL EXCHANGE INC 4.350% 15/06/2029	USD	3,543,188.93	0.11
8,811,000	EVERSOURCE ENERGY 1.400% 15/08/2026	USD	7,893,052.31	0.25	8,098,000	INTERCONTINENTAL EXCHANGE INC 4.600% 15/03/2033	USD	8,031,791.97	0.26
4,908,000	EVERSOURCE ENERGY 2.900% 01/03/2027	USD	4,581,084.45	0.15	1,376,000	INTERCONTINENTAL EXCHANGE INC 4.950% 15/06/2052	USD	1,339,730.03	0.04
3,572,000	EVERSOURCE ENERGY 5.450% 01/03/2028	USD	3,704,608.29	0.12	11,438,000	INTERNATIONAL BUSINESS MACHINES CORP 3.500% 15/05/2029	USD	10,741,138.93	0.34
					3,570,000	INTERNATIONAL BUSINESS MACHINES CORP 4.150% 27/07/2027	USD	3,531,681.87	0.11

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
5,430,000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.832% 15/10/2027	USD	4,602,445.14	0.15	1,822,000	MAGALLANES INC 5.391% 15/03/2062	USD	1,472,637.62	0.05
7,539,000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.000% 15/08/2031	USD	5,789,333.05	0.19	5,210,000	MAIN STREET CAPITAL CORP 3.000% 14/07/2026	USD	4,561,617.01	0.15
6,315,000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.300% 15/11/2028	USD	5,283,983.10	0.17	2,284,000	MARATHON PETROLEUM CORP 4.750%	USD	1,965,672.50	0.06
2,239,000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.700% 15/01/2034	USD	1,718,790.63	0.05	5,803,000	MARATHON PETROLEUM CORP 5.000%	USD	4,997,995.54	0.16
6,412,000	INVITATION HOMES OPERATING PARTNERSHIP LP 4.150% 15/04/2032	USD	5,743,902.37	0.18	1,500,000	MARATHON PETROLEUM CORP 6.500%	USD	1,594,574.54	0.05
4,296,000	IPALCO ENTERPRISES INC 4.250% 01/05/2030	USD	3,944,614.65	0.13	7,568,000	MARS INC 2.375% 16/07/2040	USD	5,466,703.71	0.17
4,660,000	J M SMUCKER CO/THE 2.750% 15/09/2041	USD	3,408,496.23	0.11	3,643,000	MARSH & MCLENNAN COS INC 5.450%	USD	3,770,407.37	0.12
5,051,000	JOHN DEERE CAPITAL CORP 3.350% 18/04/2029	USD	4,795,491.73	0.15	2,298,000	MCDONALD'S CORP 5.700% 01/02/2039	USD	2,428,134.09	0.08
2,996,000	JOHNSON & JOHNSON 2.100% 01/09/2040	USD	2,176,247.78	0.07	2,235,000	META PLATFORMS INC 3.500% 15/08/2027	USD	2,157,555.51	0.07
4,076,000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	3,770,225.45	0.12	14,266,000	META PLATFORMS INC 4.450% 15/08/2052	USD	12,558,827.87	0.40
2,923,000	JOHNSON & JOHNSON 5.850% 15/07/2038	USD	3,378,834.10	0.11	2,051,000	META PLATFORMS INC 4.650% 15/08/2062	USD	1,815,717.40	0.06
2,955,000	JPMORGAN CHASE & CO 01/06/2028 FRN	USD	2,649,017.05	0.08	5,064,000	METROPOLITAN EDISON CO 4.000% 15/04/2025	USD	4,827,888.11	0.15
3,876,000	JPMORGAN CHASE & CO 01/06/2029 FRN	USD	3,356,669.10	0.11	3,085,000	METROPOLITAN EDISON CO 5.200% 01/04/2028	USD	3,119,220.36	0.10
11,484,000	JPMORGAN CHASE & CO 04/02/2027 FRN	USD	10,249,737.58	0.33	6,920,000	METROPOLITAN LIFE GLOBAL FUNDING I 5.150%	USD	6,998,335.51	0.22
3,512,000	JPMORGAN CHASE & CO 04/02/2032 FRN	USD	2,825,582.66	0.09	49,000	MICROSOFT CORP 2.525% 01/06/2050	USD	34,509.09	0.00
9,182,000	JPMORGAN CHASE & CO 05/12/2029 FRN	USD	8,919,749.78	0.29	2,990,000	MICROSOFT CORP 2.675% 01/06/2060	USD	2,065,204.36	0.07
4,025,000	JPMORGAN CHASE & CO 14/09/2033 FRN	USD	4,106,743.16	0.13	8,547,000	MICROSOFT CORP 2.921% 17/03/2052	USD	6,476,800.53	0.21
5,062,000	JPMORGAN CHASE & CO 15/10/2025 FRN	USD	4,839,354.06	0.15	911,000	MICROSOFT CORP 3.450% 08/08/2036	USD	843,412.35	0.03
2,807,000	JPMORGAN CHASE & CO 22/04/2026 FRN	USD	2,636,119.22	0.08	1,323,000	MID-AMERICA APARTMENTS LP 1.700%	USD	1,049,211.02	0.03
4,709,000	JPMORGAN CHASE & CO 22/04/2027 FRN	USD	4,230,307.17	0.14	6,339,000	MID-AMERICA APARTMENTS LP 2.750%	USD	5,554,209.11	0.18
3,503,000	JPMORGAN CHASE & CO 22/04/2041 FRN	USD	2,674,505.86	0.09	3,368,000	MID-AMERICA APARTMENTS LP 3.600%	USD	3,213,791.24	0.10
4,070,000	JPMORGAN CHASE & CO 22/04/2051 FRN	USD	2,883,704.81	0.09	5,334,000	MID-AMERICA APARTMENTS LP 4.200%	USD	5,178,253.07	0.17
8,026,000	JPMORGAN CHASE & CO 22/09/2027 FRN	USD	7,094,319.37	0.23	1,596,000	MID-AMERICA APARTMENTS LP 4.300%	USD	1,582,126.00	0.05
5,389,000	JPMORGAN CHASE & CO 23/01/2029 FRN	USD	5,047,101.69	0.16	4,198,000	MIDAMERICAN ENERGY CO 4.250% 01/05/2046	USD	3,680,498.85	0.12
22,044,000	JPMORGAN CHASE & CO 23/06/2025 FRN	USD	20,881,612.39	0.66	8,043,000	MIDAMERICAN ENERGY CO 4.400% 15/10/2044	USD	7,387,408.23	0.24
7,924,000	JPMORGAN CHASE & CO 24/02/2028 FRN	USD	7,352,063.67	0.23	824,000	MIDAMERICAN ENERGY CO 4.800% 15/09/2043	USD	792,669.48	0.03
5,311,000	JPMORGAN CHASE & CO 25/01/2033 FRN	USD	4,546,043.29	0.15	1,115,200	MILEAGE PLUS HOLDINGS LLC / MILEAGE PLUS INTELLECTUAL PROPERTY ASSETS LTD 6.500%	USD	1,112,540.56	0.04
4,266,000	JPMORGAN CHASE & CO 29/01/2027 FRN	USD	4,139,466.34	0.13	1,361,000	MISSISSIPPI POWER CO 4.250% 15/03/2042	USD	1,164,420.17	0.04
1,723,000	KENTUCKY UTILITIES CO 5.450% 15/04/2033	USD	1,796,097.60	0.06	1,044,000	MISSISSIPPI POWER CO 4.750% 15/10/2041	USD	912,068.02	0.03
5,952,000	KENVUE INC 4.900% 22/03/2033	USD	6,158,875.39	0.20	2,280,000	MONDELEZ INTERNATIONAL INC 2.625%	USD	2,129,721.83	0.07
2,461,000	KENVUE INC 5.050% 22/03/2028	USD	2,545,691.92	0.08	3,569,000	MONONGAHELA POWER CO 3.550% 15/05/2027	USD	3,393,738.51	0.11
4,186,000	KENVUE INC 5.050% 22/03/2053	USD	4,332,240.59	0.14	3,630,000	MOODY'S CORP 3.750% 24/03/2025	USD	3,556,564.92	0.11
5,047,000	KENVUE INC 5.100% 22/03/2043	USD	5,225,779.88	0.17	5,437,000	MORGAN STANLEY 04/05/2027 FRN	USD	4,896,454.60	0.16
4,333,000	KENVUE INC 5.200% 22/03/2063	USD	4,498,651.93	0.14	4,063,000	MORGAN STANLEY 10/12/2026 FRN	USD	3,621,212.05	0.12
2,867,000	KLA CORP 4.950% 15/07/2052	USD	2,840,148.22	0.09	1,204,000	MORGAN STANLEY 18/10/2028 FRN	USD	1,266,501.92	0.04
2,900,000	KLA CORP 5.250% 15/07/2062	USD	2,933,273.47	0.09	28,005,000	MORGAN STANLEY 18/10/2033 FRN	USD	30,617,374.45	0.97
3,274,000	KOMATSU FINANCE AMERICA INC 5.499%	USD	3,379,494.44	0.11	15,016,000	MORGAN STANLEY 19/01/2038 FRN	USD	14,898,801.92	0.48
1,869,000	KRAFT HEINZ FOODS CO 5.000% 04/06/2042	USD	1,788,146.80	0.06	19,972,000	MORGAN STANLEY 20/04/2037 FRN	USD	18,824,426.26	0.59
3,912,000	KRAFT HEINZ FOODS CO 5.200% 15/07/2045	USD	3,794,631.20	0.12	22,315,000	MORGAN STANLEY 20/07/2027 FRN GMTN	USD	19,801,629.86	0.62
5,202,000	KROGER CO/THE 2.200% 01/05/2030	USD	4,364,133.68	0.14	1,876,000	MORGAN STANLEY 20/10/2032 FRN	USD	1,535,515.21	0.05
5,265,000	KYNDRYL HOLDINGS INC 2.050% 15/10/2026	USD	4,601,781.90	0.15	1,492,000	MORGAN STANLEY 21/01/2028 FRN	USD	1,364,183.37	0.04
3,238,000	KYNDRYL HOLDINGS INC 2.700% 15/10/2028	USD	2,718,564.90	0.09	4,790,000	MORGAN STANLEY 22/07/2025 FRN	USD	4,620,812.60	0.15
5,432,000	KYNDRYL HOLDINGS INC 3.150% 15/10/2031	USD	4,167,172.27	0.13	1,553,000	MORGAN STANLEY 22/07/2028 FRN	USD	1,468,013.74	0.05
9,516,000	LIBERTY MUTUAL GROUP INC 4.300% 01/02/2061	USD	5,638,662.31	0.18	6,345,000	MORGAN STANLEY 28/04/2032 FRN	USD	5,017,032.49	0.16
1,850,000	LIBERTY MUTUAL GROUP INC 5.500% 15/06/2052	USD	1,761,426.27	0.06	956,000	MOSAIC CO/THE 4.875% 15/11/2041	USD	857,448.67	0.03
8,887,000	LIFE STORAGE LP 2.400% 15/10/2031	USD	7,168,689.04	0.23	5,985,000	MOSAIC CO/THE 5.450% 15/11/2033	USD	6,018,147.74	0.19
1,473,000	LIFE STORAGE LP 4.000% 15/06/2029	USD	1,360,728.94	0.04	1,597,000	MOSAIC CO/THE 5.625% 15/11/2043	USD	1,555,377.50	0.05
1,723,000	LOUISVILLE GAS AND ELECTRIC CO 5.450%	USD	1,792,452.03	0.06	4,861,000	MPLX LP 1.750% 01/03/2026	USD	4,438,540.65	0.14
1,647,000	LOWE'S COS INC 4.450% 01/04/2062	USD	1,345,429.51	0.04	4,381,000	MPLX LP 4.000% 15/02/2025	USD	4,290,934.31	0.14
2,248,000	LOWE'S COS INC 4.650% 15/04/2042	USD	2,002,688.84	0.06	7,988,000	MPLX LP 5.200% 01/03/2047	USD	7,161,899.17	0.23
2,555,000	LOWE'S COS INC 5.750% 01/07/2053	USD	2,609,552.95	0.08	4,395,000	MPLX LP 5.500% 15/02/2049	USD	4,091,223.18	0.13
2,654,000	LOWE'S COS INC 5.800% 15/09/2062	USD	2,668,679.88	0.09	5,431,000	MYLAN INC 5.200% 15/04/2048	USD	4,280,779.32	0.14
1,942,000	LOWE'S COS INC 5.850% 01/04/2063	USD	1,974,198.40	0.06	2,344,000	MYLAN NV 5.250% 15/06/2046	USD	1,862,097.60	0.06
1,196,000	LYB INTERNATIONAL FINANCE III LLC 3.625%	USD	850,300.77	0.03	7,011,000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 20/04/2046 FRN	USD	6,560,174.61	0.21
1,616,000	LYB INTERNATIONAL FINANCE III LLC 4.200%	USD	1,267,374.32	0.04	2,492,000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.750% 15/04/2032	USD	2,123,765.68	0.07
8,206,000	MAGALLANES INC 3.755% 15/03/2027	USD	7,730,703.80	0.25	2,285,000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.400% 07/02/2028	USD	2,175,235.82	0.07
2,747,000	MAGALLANES INC 5.050% 15/03/2042	USD	2,296,910.86	0.07					
3,675,000	MAGALLANES INC 5.141% 15/03/2052	USD	2,981,451.13	0.10					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
2,963,000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.023% 01/11/2032	USD	2,799,519.70	0.09	14,072,000	PARTNERRE FINANCE B LLC 01/10/2050 FRN	USD	11,779,234.26	0.38
3,511,000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.150% 15/12/2032	USD	3,339,135.88	0.11	4,634,000	PAYPAL HOLDINGS INC 2.300% 01/06/2030	USD	3,972,765.55	0.13
2,009,000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 5.800% 15/01/2033	USD	2,142,064.07	0.07	1,038,000	PAYPAL HOLDINGS INC 2.850% 01/10/2029	USD	936,510.71	0.03
2,991,000	NESTLE HOLDINGS INC 2.625% 14/09/2051	USD	2,083,550.52	0.07	1,057,000	PAYPAL HOLDINGS INC 4.400% 01/06/2032	USD	1,036,718.04	0.03
2,725,000	NESTLE HOLDINGS INC 3.900% 24/09/2038	USD	2,535,518.84	0.08	1,017,000	PAYPAL HOLDINGS INC 5.050% 01/06/2052	USD	978,157.18	0.03
2,859,000	NESTLE HOLDINGS INC 4.700% 15/01/2053	USD	2,881,294.17	0.09	4,239,000	PAYPAL HOLDINGS INC 5.250% 01/06/2062	USD	4,101,925.24	0.13
8,150,000	NEW YORK LIFE GLOBAL FUNDING 4.550% 28/01/2033	USD	8,061,640.96	0.26	2,668,000	PECO ENERGY CO 2.850% 15/09/2051	USD	1,824,275.52	0.06
7,566,000	NEW YORK STATE ELECTRIC & GAS CORP 3.250% 01/12/2026	USD	7,248,897.97	0.23	4,507,000	PHILLIPS 66 2.150% 15/12/2030	USD	4,342,506.89	0.14
6,121,000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.875% 15/01/2027	USD	5,534,256.06	0.18	2,832,000	PHILLIPS 66 2.150% 15/12/2030	USD	2,337,730.30	0.07
4,012,000	NEXTERA ENERGY CAPITAL HOLDINGS INC 4.255% 01/09/2024	USD	3,973,773.34	0.13	2,458,000	PIEDMONT NATURAL GAS CO INC 3.600% 01/09/2025	USD	2,357,725.13	0.08
4,162,000	NEXTERA ENERGY CAPITAL HOLDINGS INC 4.450% 20/06/2025	USD	4,143,696.36	0.13	2,420,000	PIONEER NATURAL RESOURCES CO 1.900% 15/08/2030	USD	1,967,485.63	0.06
5,070,000	NEXTERA ENERGY CAPITAL HOLDINGS INC 5.050% 28/02/2033	USD	5,084,112.14	0.16	4,257,000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.550% 15/12/2029	USD	3,806,866.82	0.12
4,417,000	NEXTERA ENERGY CAPITAL HOLDINGS INC 5.250% 28/02/2053	USD	4,356,864.58	0.14	388,000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.300% 31/01/2043	USD	289,648.72	0.01
5,515,000	NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% 01/03/2025	USD	5,611,720.75	0.18	2,812,000	PPL ELECTRIC UTILITIES CORP 5.250% 15/05/2053	USD	2,912,421.08	0.09
4,538,000	NORFOLK SOUTHERN CORP 3.950% 01/10/2042	USD	3,846,427.50	0.12	2,467,000	PRINCIPAL FINANCIAL GROUP INC 5.375% 15/03/2033	USD	2,471,351.15	0.08
2,494,000	NORFOLK SOUTHERN CORP 4.550% 01/06/2053	USD	2,241,142.07	0.07	1,970,000	PRINCIPAL FINANCIAL GROUP INC 5.500% 15/03/2053	USD	1,894,570.45	0.06
13,451,000	NORTHERN TRUST CORP 6.125% 02/11/2032	USD	14,332,662.88	0.46	2,080,000	PROLOGIS LP 4.750% 15/06/2033	USD	2,069,397.22	0.07
2,806,000	NUCOR CORP 4.300% 23/05/2027	USD	2,755,672.31	0.09	1,738,000	PROLOGIS LP 5.250% 15/06/2053	USD	1,743,235.15	0.06
9,302,000	NVIDIA CORP 1.550% 15/06/2028	USD	8,198,648.11	0.26	2,557,000	PUBLIC SERVICE CO OF COLORADO 5.250% 01/04/2053	USD	2,611,971.49	0.08
1,912,000	NVIDIA CORP 2.000% 15/06/2031	USD	1,605,776.99	0.05	3,248,000	PUBLIC SERVICE CO OF NEW HAMPSHIRE 5.150% 15/01/2053	USD	3,298,189.10	0.11
3,246,000	NVIDIA CORP 3.500% 01/04/2040	USD	2,783,769.63	0.09	4,201,000	PUBLIC SERVICE CO OF OKLAHOMA 2.200% 15/08/2031	USD	3,447,763.85	0.11
4,543,000	OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031	USD	4,714,703.28	0.15	3,900,000	PUBLIC SERVICE CO OF OKLAHOMA 3.150% 15/08/2051	USD	2,687,752.24	0.09
4,441,000	OCCIDENTAL PETROLEUM CORP 6.625% 01/09/2030	USD	4,675,030.93	0.15	1,503,000	PUBLIC SERVICE ELECTRIC AND GAS CO 3.000% 15/05/2027	USD	1,419,824.64	0.05
1,758,000	OKLAHOMA GAS AND ELECTRIC CO 5.400% 15/01/2033	USD	1,819,746.59	0.06	1,108,000	PUBLIC SERVICE ELECTRIC AND GAS CO 5.125% 15/03/2053	USD	1,137,902.18	0.04
7,638,000	OLD REPUBLIC INTERNATIONAL CORP 3.850% 11/06/2051	USD	5,642,267.59	0.18	5,748,000	PUBLIC SERVICE ENTERPRISE GROUP INC 2.450% 15/11/2031	USD	4,760,596.20	0.15
2,312,000	ONE GAS INC 4.250% 01/09/2032	USD	2,253,754.62	0.07	2,593,000	PUBLIC SERVICE ENTERPRISE GROUP INC 5.850% 15/11/2027	USD	2,695,902.48	0.09
2,014,000	ONEOK INC 6.100% 15/11/2032	USD	2,085,775.07	0.07	9,750,000	QUALCOMM INC 6.000% 20/05/2053	USD	11,080,216.10	0.35
1,607,000	ONEOK PARTNERS LP 6.125% 01/02/2041	USD	1,583,483.18	0.05	2,756,000	QUANTA SERVICES INC 2.350% 15/01/2032	USD	2,183,351.62	0.07
4,868,000	ORACLE CORP 2.300% 25/03/2028	USD	4,356,428.74	0.14	28,000	RAYTHEON TECHNOLOGIES CORP 3.650% 15/08/2023	USD	27,820.03	0.00
3,992,000	ORACLE CORP 2.800% 01/04/2027	USD	3,710,446.32	0.12	3,317,000	RAYTHEON TECHNOLOGIES CORP 4.350% 15/04/2047	USD	2,996,670.08	0.10
3,392,000	ORACLE CORP 2.950% 15/05/2025	USD	3,266,231.19	0.10	4,902,000	RAYTHEON TECHNOLOGIES CORP 4.450% 16/11/2038	USD	4,652,805.41	0.15
7,931,000	ORACLE CORP 3.250% 15/11/2027	USD	7,460,274.85	0.24	5,061,000	RAYTHEON TECHNOLOGIES CORP 4.500% 01/06/2042	USD	4,788,752.01	0.15
8,547,000	ORACLE CORP 3.600% 01/04/2050	USD	6,053,759.59	0.19	369,000	RAYTHEON TECHNOLOGIES CORP 4.800% 15/12/2043	USD	354,072.42	0.01
706,000	ORACLE CORP 3.800% 15/11/2037	USD	587,222.31	0.02	4,333,000	RAYTHEON TECHNOLOGIES CORP 5.150% 27/02/2033	USD	4,502,533.78	0.14
3,209,000	ORACLE CORP 3.850% 01/04/2060	USD	2,238,855.73	0.07	4,558,000	RAYTHEON TECHNOLOGIES CORP 5.375% 27/02/2053	USD	4,798,849.37	0.15
385,000	ORACLE CORP 3.950% 25/03/2051	USD	289,228.15	0.01	4,510,000	REALTY INCOME CORP 3.950% 15/08/2027	USD	4,347,655.56	0.14
2,449,000	ORACLE CORP 4.000% 15/11/2047	USD	1,869,243.16	0.06	2,443,000	REALTY INCOME CORP 4.850% 15/03/2030	USD	2,410,368.82	0.08
6,592,000	ORACLE CORP 4.125% 15/05/2045	USD	5,187,591.74	0.17	2,349,000	REALTY INCOME CORP 4.875% 01/06/2026	USD	2,336,045.50	0.07
4,156,000	ORACLE CORP 4.300% 08/07/2034	USD	3,797,837.67	0.12	1,350,000	REGAL REYNORD CORP 6.300% 15/02/2030	USD	1,356,223.97	0.04
898,000	ORACLE CORP 4.900% 06/02/2033	USD	879,392.13	0.03	1,350,000	REGAL REYNORD CORP 6.400% 15/04/2033	USD	1,352,258.63	0.04
1,854,000	ORACLE CORP 5.550% 06/02/2053	USD	1,764,592.41	0.06	2,316,000	REPUBLIC SERVICES INC 2.900% 01/07/2026	USD	2,211,244.17	0.07
3,480,000	ORACLE CORP 6.150% 09/11/2029	USD	3,707,312.35	0.12	6,155,000	REPUBLIC SERVICES INC 5.000% 01/04/2034	USD	6,268,625.67	0.20
2,278,000	ORACLE CORP 6.900% 09/11/2052	USD	2,553,478.47	0.08	2,520,000	REXFORD INDUSTRIAL REALTY LP 2.150% 01/09/2031	USD	1,989,761.26	0.06
2,000,000	O'REILLY AUTOMOTIVE INC 4.700% 15/06/2032	USD	1,971,586.06	0.06	6,230,000	RPM INTERNATIONAL INC 2.950% 15/01/2032	USD	5,061,148.89	0.16
1,798,000	OWL ROCK CAPITAL CORP 2.875% 11/06/2028	USD	1,458,721.37	0.05	11,954,000	SABINE PASS LIQUEFACTION LLC 4.200% 15/03/2028	USD	11,489,002.91	0.37
4,150,000	OWL ROCK CORE INCOME CORP 7.750% 16/09/2027	USD	4,098,139.57	0.13	9,427,000	SALESFORCE.COM INC 2.700% 15/07/2041	USD	7,070,842.49	0.23
7,829,000	PACIFICORP 4.100% 01/02/2042	USD	6,886,612.94	0.22	10,246,000	SEMPRA ENERGY 01/04/2052 FRN	USD	8,203,800.07	0.26
5,160,000	PACIFICORP 5.350% 01/12/2053	USD	5,294,732.66	0.17	13,074,000	SOUTH JERSEY INDUSTRIES INC 5.020% 15/04/2031	USD	11,091,590.43	0.35
2,062,000	PARAMOUNT GLOBAL 30/03/2062 FRN	USD	1,651,559.42	0.05	1,199,000	SOUTHERN CALIFORNIA EDISON CO 3.650% 01/02/2050	USD	924,299.18	0.03
665,000	PARAMOUNT GLOBAL 4.200% 15/09/2032	USD	571,300.56	0.02	2,722,000	SOUTHERN CALIFORNIA EDISON CO 4.000% 01/04/2047	USD	2,241,092.80	0.07
7,817,000	PARAMOUNT GLOBAL 4.375% 15/03/2043	USD	5,552,569.56	0.18	4,183,000	SOUTHERN CALIFORNIA EDISON CO 4.050% 15/03/2042	USD	3,471,730.38	0.11
5,029,000	PARAMOUNT GLOBAL 4.950% 19/05/2050	USD	3,762,789.13	0.12	9,054,000	SOUTHERN CO/THE 15/01/2051 FRN	USD	8,356,050.95	0.27
1,150,000	PARAMOUNT GLOBAL 5.250% 01/04/2044	USD	907,830.70	0.03					
1,083,000	PARAMOUNT GLOBAL 5.500% 15/05/2033	USD	1,018,276.69	0.03					
3,668,000	PARAMOUNT GLOBAL 5.850% 01/09/2043	USD	3,172,966.43	0.10					
3,867,000	PARKER-HANNIFIN CORP 4.250% 15/09/2027	USD	3,801,285.28	0.12					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
2,447,000	SOUTHWESTERN ELECTRIC POWER CO 5.300% 01/04/2033	USD	2,468,929.67	0.08	0.00	UNITED AIRLINES 2014-2 CLASS A PASS THROUGH TRUST 3.750% 03/09/2026	USD	0.00	0.00
2,334,000	S&P GLOBAL INC 1.250% 15/08/2030	USD	1,875,607.58	0.06	0.01	UNITED AIRLINES 2016-1 CLASS AA PASS THROUGH TRUST 3.100% 07/07/2028	USD	0.01	0.00
4,748,000	S&P GLOBAL INC 2.450% 01/03/2027	USD	4,461,523.11	0.14	429,643	UNITED AIRLINES 2016-2 CLASS AA PASS THROUGH TRUST 2.875% 07/10/2028	USD	379,649.75	0.01
2,395,000	S&P GLOBAL INC 2.700% 01/03/2029	USD	2,179,162.74	0.07	717,663	UNITED AIRLINES 2018-1 CLASS A PASS THROUGH TRUST 3.700% 01/03/2030	USD	612,879.75	0.02
8,651,000	S&P GLOBAL INC 2.900% 01/03/2032	USD	7,716,296.30	0.25	2,498,094	UNITED AIRLINES 2018-1 CLASS AA PASS THROUGH TRUST 3.500% 01/03/2030	USD	2,233,965.05	0.07
2,552,000	S&P GLOBAL INC 3.700% 01/03/2052	USD	2,096,847.58	0.07	2,944,075	UNITED AIRLINES 2019-1 CLASS AA PASS THROUGH TRUST 4.150% 25/08/2031	USD	2,639,827.03	0.08
3,123,000	STATE STREET CORP 04/11/2028 FRN	USD	3,271,185.23	0.10	3,981,672	UNITED AIRLINES 2020-1 CLASS A PASS THROUGH TRUST 5.875% 15/10/2027	USD	3,955,552.75	0.13
11,601,000	SYNCHRONY FINANCIAL 7.250% 02/02/2033	USD	10,152,754.83	0.32	21,706,500	UNITED STATES TREASURY NOTE/BOND 3.500% 15/02/2033	USD	21,743,808.05	0.68
4,234,000	TARGA RESOURCES CORP 4.200% 01/02/2033	USD	3,802,378.76	0.12	8,783,000	UNITED STATES TREASURY NOTE/BOND 3.625% 31/03/2028	USD	8,798,782.00	0.28
2,210,000	TARGA RESOURCES CORP 4.950% 15/04/2052	USD	1,836,076.49	0.06	33,159,200	UNITED STATES TREASURY NOTE/BOND 3.875% 15/02/2043	USD	33,454,524.13	1.06
7,345,000	TARGA RESOURCES CORP 6.125% 15/03/2033	USD	7,598,445.76	0.24	24,198,000	UNITED STATES TREASURY NOTE/BOND 3.875% 31/03/2025	USD	24,125,217.01	0.76
2,039,000	TARGA RESOURCES CORP 6.250% 01/07/2052	USD	2,012,884.51	0.06	21,596,000	UNITED STATES TREASURY NOTE/BOND 4.000% 15/11/2052	USD	22,928,878.13	0.72
9,605,000	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 4.875% 01/02/2031	USD	9,054,391.17	0.29	649,000	UNITED STATES TREASURY NOTE/BOND 4.000% 28/02/2030	USD	666,340.47	0.02
1,032,000	TARGET CORP 2.950% 15/01/2052	USD	746,556.13	0.02	14,111,000	UNITED STATES TREASURY NOTE/BOND 4.000% 29/02/2028	USD	14,367,864.37	0.46
6,341,000	TARGET CORP 4.400% 15/01/2033	USD	6,301,398.87	0.20	28,596,000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2026	USD	29,248,346.25	0.92
2,398,000	TARGET CORP 4.500% 15/09/2032	USD	2,404,016.68	0.08	11,554,000	UNITED STATES TREASURY NOTE/BOND 4.625% 28/02/2025	USD	11,666,380.67	0.37
10,233,000	TARGET CORP 4.800% 15/01/2053	USD	10,053,968.75	0.32	2,666,000	UNITEDHEALTH GROUP INC 1.150% 15/05/2026	USD	2,427,298.44	0.08
4,514,000	TEXAS INSTRUMENTS INC 3.650% 16/08/2032	USD	4,288,396.01	0.14	5,590,000	UNITEDHEALTH GROUP INC 2.750% 15/05/2040	USD	4,234,701.43	0.14
6,487,000	TEXAS INSTRUMENTS INC 3.875% 15/03/2039	USD	5,914,216.32	0.19	2,759,000	UNITEDHEALTH GROUP INC 3.050% 15/05/2041	USD	2,175,231.80	0.07
4,203,000	TEXAS INSTRUMENTS INC 4.900% 14/03/2033	USD	4,378,279.43	0.14	3,271,000	UNITEDHEALTH GROUP INC 3.250% 15/05/2051	USD	2,460,433.12	0.08
3,705,000	TEXAS INSTRUMENTS INC 5.000% 14/03/2053	USD	3,882,664.12	0.12	2,123,000	UNITEDHEALTH GROUP INC 3.500% 15/08/2039	USD	1,810,481.77	0.06
1,669,000	THERMO FISHER SCIENTIFIC INC 4.800% 21/11/2027	USD	1,710,987.62	0.05	428,000	UNITEDHEALTH GROUP INC 3.750% 15/10/2047	USD	358,869.98	0.01
2,628,000	TIME WARNER ENTERTAINMENT CO LP 8.375% 15/07/2033	USD	2,988,387.47	0.10	1,315,000	UNITEDHEALTH GROUP INC 4.450% 15/12/2048	USD	1,217,470.21	0.04
7,505,000	T-MOBILE USA INC 2.250% 15/02/2026	USD	6,994,219.46	0.22	3,672,000	UNITEDHEALTH GROUP INC 4.500% 15/04/2033	USD	3,654,835.49	0.12
677,000	T-MOBILE USA INC 2.550% 15/02/2031	USD	573,500.86	0.02	775,000	UNITEDHEALTH GROUP INC 4.750% 15/05/2052	USD	755,235.69	0.02
1,756,000	T-MOBILE USA INC 2.625% 15/02/2029	USD	1,548,752.93	0.05	3,792,000	UNITEDHEALTH GROUP INC 5.050% 15/04/2053	USD	3,839,843.17	0.12
3,307,000	T-MOBILE USA INC 2.625% 15/04/2026	USD	3,095,234.01	0.10	5,769,000	UNITEDHEALTH GROUP INC 5.200% 15/04/2063	USD	5,860,111.72	0.19
3,738,000	T-MOBILE USA INC 2.875% 15/02/2031	USD	3,223,724.05	0.10	8,174,000	UNITEDHEALTH GROUP INC 5.300% 15/02/2030	USD	8,610,253.33	0.28
2,912,000	T-MOBILE USA INC 3.375% 15/04/2029	USD	2,654,682.66	0.08	2,982,000	UNITEDHEALTH GROUP INC 5.350% 15/02/2033	USD	3,169,178.59	0.10
11,707,000	T-MOBILE USA INC 3.500% 15/04/2031	USD	10,527,804.00	0.34	7,450,103	US AIRWAYS 2012-1 CLASS A PASS THROUGH TRUST 5.900% 01/10/2024	USD	7,392,951.01	0.24
3,630,000	T-MOBILE USA INC 4.500% 15/04/2050	USD	3,151,493.07	0.10	5,938,083	US AIRWAYS 2012-2 CLASS A PASS THROUGH TRUST 4.625% 03/06/2025	USD	5,581,798.27	0.18
1,815,000	T-MOBILE USA INC 5.050% 15/07/2033	USD	1,823,780.48	0.06	0.01	US AIRWAYS 2013-1 CLASS A PASS THROUGH TRUST 3.950% 15/11/2025	USD	0.01	0.00
1,430,000	T-MOBILE USA INC 5.800% 15/09/2062	USD	1,476,419.52	0.03	1,703,000	VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	USD	1,397,220.97	0.04
4,141,000	TOYOTA MOTOR CREDIT CORP 4.450% 29/06/2029	USD	4,178,342.75	0.15	2,629,000	VERIZON COMMUNICATIONS INC 2.650% 20/11/2040	USD	1,877,668.19	0.06
4,535,000	TOYOTA MOTOR CREDIT CORP 4.700% 12/01/2033	USD	4,601,624.32	0.13	2,424,000	VERIZON COMMUNICATIONS INC 3.700% 22/03/2061	USD	1,812,220.87	0.06
4,915,000	TRANE TECHNOLOGIES CO LLC 6.480% 01/06/2025	USD	5,057,239.02	0.16	4,959,000	VERIZON COMMUNICATIONS INC 4.400% 01/11/2034	USD	4,710,527.37	0.15
1,130,000	TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD 3.750% 21/08/2028	USD	1,094,132.40	0.03	15,047,000	VERIZON COMMUNICATIONS INC 4.500% 10/08/2033	USD	14,540,468.17	0.46
2,335,000	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.250% 15/05/2030	USD	2,115,813.76	0.07	1,130,000	VERIZON COMMUNICATIONS INC 4.750% 01/11/2041	USD	1,086,737.71	0.03
7,479,000	TRUIST FINANCIAL CORP 15/03/2028 FRN	USD	6,803,543.54	0.22	8,512,000	VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	USD	8,144,987.67	0.26
3,831,000	TRUIST FINANCIAL CORP 26/01/2034 FRN	USD	3,731,809.40	0.12	5,133,000	VIACOMCBS INC 4.950% 15/01/2031	USD	4,732,664.96	0.15
1,101,000	TTX CO 4.200% 01/07/2046	USD	956,202.40	0.03	3,318,000	VIATRIS INC 3.850% 22/06/2040	USD	2,331,340.94	0.07
2,019,000	TTX CO 5.650% 01/12/2052	USD	2,187,717.19	0.07	527,000	VIATRIS INC 4.000% 22/06/2050	USD	346,644.82	0.01
1,826,000	TUCSON ELECTRIC POWER CO 4.000% 15/06/2050	USD	1,485,321.34	0.05	8,098,000	VIRGINIA ELECTRIC AND POWER CO 3.800% 01/04/2028	USD	7,864,041.25	0.25
778,000	TWDC ENTERPRISES 18 CORP 4.125% 01/12/2041	USD	700,962.10	0.02	3,340,000	VIRGINIA ELECTRIC AND POWER CO 5.450% 01/04/2053	USD	3,415,891.91	0.11
1,217,000	UNION ELECTRIC CO 2.150% 15/03/2032	USD	994,676.29	0.03	3,105,000	WALMART INC 4.150% 09/09/2032	USD	3,128,249.53	0.10
1,311,000	UNION ELECTRIC CO 5.450% 15/03/2053	USD	1,368,540.94	0.04	2,440,000	WALMART INC 4.500% 09/09/2052	USD	2,438,277.87	0.08
1,505,000	UNION PACIFIC CORP 3.375% 14/02/2042	USD	1,237,688.91	0.04	1,619,000	WALT DISNEY CO/THE 2.000% 01/09/2029	USD	1,404,316.89	0.04
3,241,000	UNION PACIFIC CORP 3.500% 14/02/2053	USD	2,557,420.69	0.08	2,369,000	WALT DISNEY CO/THE 4.750% 15/09/2044	USD	2,298,095.52	0.07
2,627,000	UNION PACIFIC CORP 3.550% 15/08/2039	USD	2,235,936.40	0.07	2,925,000	WALT DISNEY CO/THE 6.550% 15/03/2033	USD	3,379,195.46	0.11
743,000	UNION PACIFIC CORP 3.600% 15/09/2037	USD	652,300.81	0.02	2,033,000	WALT DISNEY CO/THE 8.500% 23/02/2025	USD	2,168,663.05	0.07
2,773,000	UNION PACIFIC CORP 3.799% 01/10/2051	USD	2,329,279.63	0.07	2,350,000	WASTE MANAGEMENT INC 4.625% 15/02/2030	USD	2,349,498.67	0.08
2,966,000	UNION PACIFIC CORP 3.839% 20/03/2060	USD	2,393,094.53	0.08	1,603,000	WASTE MANAGEMENT INC 4.625% 15/02/2033	USD	1,607,511.18	0.05
833,000	UNION PACIFIC CORP 4.100% 15/09/2067	USD	691,623.67	0.02					
1,845,000	UNION PACIFIC CORP 5.150% 20/01/2063	USD	1,868,877.79	0.06					
0.00	UNITED AIRLINES 2012-1 CLASS A PASS THROUGH TRUST 4.150% 11/04/2024	USD	0.00	0.00					
0.01	UNITED AIRLINES 2013-1 CLASS A PASS THROUGH TRUST 4.300% 15/08/2025	USD	0.00	0.00					

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs US Dollar Credit

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
836,000	WEC ENERGY GROUP INC 5.000% 27/09/2025	USD	837,050.89	0.03	3,089,000	MAGNA INTERNATIONAL INC 5.500% 21/03/2033	USD	3,210,005.21	0.10
1,740,000	WEC ENERGY GROUP INC 5.150% 01/10/2027	USD	1,772,625.63	0.06	12,870,000	NUTRIEN LTD 2.950% 13/05/2030	USD	11,314,776.46	0.36
3,303,000	WELLS FARGO & CO 04/04/2051 FRN	USD	3,108,096.11	0.10	2,218,000	NUTRIEN LTD 4.125% 15/03/2035	USD	1,989,529.59	0.06
4,498,000	WELLS FARGO & CO 25/04/2053 FRN GMTN	USD	3,989,089.58	0.13	1,385,000	NUTRIEN LTD 4.900% 27/03/2028	USD	1,386,383.71	0.04
1,535,000	WELLS FARGO & CO 30/04/2041 FRN	USD	1,144,008.64	0.04	1,381,000	NUTRIEN LTD 5.800% 27/03/2053	USD	1,426,206.55	0.05
1,186,000	WESTERN MIDSTREAM OPERATING LP 6.150% 01/04/2033	USD	1,204,896.94	0.04	1,717,000	NUTRIEN LTD 5.950% 07/11/2025	USD	1,766,396.70	0.06
1,196,000	WESTLAKE CORP 3.125% 15/08/2051	USD	763,196.42	0.02	932,000	ROYAL BANK OF CANADA 3.625% 04/05/2027	USD	893,040.13	0.03
1,457,000	WEYERHAEUSER CO 4.000% 09/03/2052	USD	1,188,194.75	0.04	1,767,000	ROYAL BANK OF CANADA 4.240% 03/08/2027	USD	1,724,444.51	0.06
4,915,000	WILLIAMS COS INC/THE 2.600% 15/03/2031	USD	4,124,263.45	0.13	2,906,000	TORONTO-DOMINION BANK/THE 2.800% 10/03/2027	USD	2,685,627.27	0.09
9,355,000	WILLIAMS COS INC/THE 3.750% 15/06/2027	USD	8,981,819.70	0.29	7,886,000	TORONTO-DOMINION BANK/THE 4.108% 08/06/2027	USD	7,639,874.31	0.24
5,895,000	WILLIAMS COS INC/THE 5.100% 15/09/2045	USD	5,411,458.62	0.17	1,041,000	WASTE CONNECTIONS INC 2.600% 01/02/2030	USD	916,901.80	0.03
2,193,000	WISCONSIN POWER AND LIGHT CO 3.000% 01/07/2029	USD	1,989,913.70	0.06				<b>74,433,313.31</b>	<b>2.38</b>
2,396,000	WRKCO INC 4.650% 15/03/2026	USD	2,371,776.51	0.08					
1,698,000	WW GRAINGER INC 1.850% 15/02/2025	USD	1,614,242.55	0.05		<b>Japón</b>			
4,719,000	WW GRAINGER INC 3.750% 15/05/2046	USD	3,904,354.45	0.12	3,983,000	mitsubishi UFJ FINANCIAL GROUP INC 1.412% 17/07/2025	USD	3,654,561.38	0.12
1,391,000	WW GRAINGER INC 4.200% 15/05/2047	USD	1,234,851.85	0.04	17,558,000	mitsubishi UFJ FINANCIAL GROUP INC 22/02/2034 FRN	USD	17,739,772.53	0.56
7,609,000	XYLEM INC/NY 3.250% 01/11/2026	USD	7,264,622.75	0.23	766,000	mitsubishi UFJ FINANCIAL GROUP INC 2.757% 13/09/2026	USD	707,828.29	0.02
			<b>2,569,188,890.32</b>	<b>82.12</b>	5,374,000	MIZUHO FINANCIAL GROUP INC 27/05/2034 FRN	USD	5,487,320.73	0.18
	<b>Gran Bretaña</b>				2,711,000	SUMITOMO MITSUI FINANCIAL GROUP INC 5.520% 13/01/2028	USD	2,751,983.60	0.09
4,790,000	ANGLO AMERICAN CAPITAL PLC 5.625% 01/04/2030	USD	4,837,139.92	0.15	2,844,000	TAKEDA PHARMACEUTICAL CO LTD 2.050% 31/03/2030	USD	2,400,014.97	0.08
4,749,000	BP CAPITAL MARKETS PLC 3.279% 19/09/2027	USD	4,566,557.86	0.15	3,462,000	TAKEDA PHARMACEUTICAL CO LTD 3.025% 09/07/2040	USD	2,641,375.90	0.08
7,621,000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.500% 05/05/2023	USD	7,586,800.53	0.24	7,733,000	TAKEDA PHARMACEUTICAL CO LTD 5.000% 26/11/2028	USD	7,819,587.64	0.25
4,834,000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.800% 03/05/2024	USD	4,600,662.72	0.15				<b>43,202,445.04</b>	<b>1.38</b>
4,134,000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.500% 15/01/2027	USD	3,686,340.55	0.12		<b>Países Bajos</b>			
12,041,000	CSL FINANCE PLC 4.250% 27/04/2032	USD	11,666,283.24	0.38	3,568,000	COOPERATIEVE RABOBANK UA 06/04/2028 FRN	USD	3,342,545.75	0.11
4,341,000	CSL FINANCE PLC 4.750% 27/04/2052	USD	4,094,089.61	0.13	6,166,000	COOPERATIEVE RABOBANK UA 22/08/2028 FRN	USD	6,001,399.49	0.19
2,542,000	CSL FINANCE PLC 4.950% 27/04/2062	USD	2,435,292.94	0.08	2,449,000	ENEL FINANCE INTERNATIONAL NV 7.500% 14/10/2032	USD	2,730,902.53	0.09
4,800,000	DIAGEO CAPITAL PLC 1.375% 29/09/2025	USD	4,435,252.70	0.14	2,528,000	ENEL FINANCE INTERNATIONAL NV 7.750% 14/10/2052	USD	2,941,890.28	0.09
2,990,000	DIAGEO CAPITAL PLC 2.125% 24/10/2024	USD	2,871,534.56	0.09	2,329,000	IBERDROLA INTERNATIONAL BV 5.810% 15/03/2025	USD	2,381,619.56	0.08
4,983,000	DIAGEO CAPITAL PLC 3.500% 18/09/2023	USD	4,939,148.95	0.16	6,211,000	ING GROEP NV 28/03/2028 FRN	USD	5,895,453.31	0.18
1,737,000	DIAGEO CAPITAL PLC 5.300% 24/10/2027	USD	1,806,182.02	0.06	2,133,000	OCI NV 6.700% 16/03/2033	USD	2,132,334.55	0.07
2,960,000	DIAGEO CAPITAL PLC 5.500% 24/01/2033	USD	3,208,124.13	0.10	2,054,000	SHELL INTERNATIONAL FINANCE BV 2.875% 26/11/2041	USD	1,570,637.44	0.05
8,738,000	HSBC HOLDINGS PLC 09/03/2034 FRN	USD	9,156,387.06	0.29	3,472,000	SHELL INTERNATIONAL FINANCE BV 3.000% 26/11/2051	USD	2,499,454.43	0.08
3,845,000	HSBC HOLDINGS PLC 09/03/2044 FRN	USD	4,076,392.02	0.13	3,861,000	SHELL INTERNATIONAL FINANCE BV 4.000% 10/05/2046	USD	3,364,104.01	0.11
2,544,000	HSBC HOLDINGS PLC 10/03/2026 FRN	USD	2,412,247.92	0.08	1,627,000	SHELL INTERNATIONAL FINANCE LTD 4.125% 11/05/2035	USD	1,561,006.85	0.05
8,392,000	HSBC HOLDINGS PLC 22/09/2028 FRN	USD	7,190,594.06	0.23	5,432,000	SIEMENS FINANCIERINGSMATTSCHAPIJ NV 2.875% 11/03/2041	USD	4,199,062.67	0.13
5,740,000	HSBC HOLDINGS PLC 24/05/2027 FRN	USD	5,059,975.20	0.16				<b>38,620,410.87</b>	<b>1.23</b>
2,305,000	HSBC HOLDINGS PLC 24/05/2032 FRN	USD	1,883,602.71	0.06		<b>Australia</b>			
8,999,000	LLOYDS BANKING GROUP PLC FRN PERP	USD	8,283,060.71	0.27	6,824,000	BHP BILLITON FINANCE USA LTD 4.900% 28/02/2033	USD	6,943,420.96	0.22
5,800,000	LLOYDS BANKING GROUP PLC 05/02/2026 FRN	USD	5,456,503.58	0.17	3,304,000	NATIONAL AUSTRALIA BANK LTD 6.429% 12/01/2033	USD	3,380,281.17	0.11
1,360,000	LLOYDS BANKING GROUP PLC 09/07/2025 FRN	USD	1,322,072.27	0.04	6,543,000	NBN CO LTD 1.450% 05/05/2026	USD	5,931,431.42	0.19
7,948,000	LSEGA FINANCING PLC 1.375% 06/04/2026	USD	7,104,253.35	0.23	6,919,000	NBN CO LTD 2.500% 08/01/2032	USD	5,698,414.51	0.18
4,330,000	RIO TINTO FINANCE USA PLC 5.000% 09/03/2033	USD	4,466,888.75	0.14	2,605,000	NEWCREST FINANCE PTY LTD 3.250% 13/05/2030	USD	2,285,163.62	0.07
4,650,000	RIO TINTO FINANCE USA PLC 5.125% 09/03/2053	USD	4,804,975.76	0.15	3,390,000	NEWCREST FINANCE PTY LTD 4.200% 13/05/2050	USD	2,692,887.49	0.09
7,132,000	ROYALTY PHARMA PLC 1.750% 02/09/2027	USD	6,182,035.22	0.20	2,459,000	NORTHERN STAR RESOURCES LTD 6.125% 11/04/2033	USD	2,451,630.50	0.08
2,123,000	ROYALTY PHARMA PLC 3.550% 02/09/2050	USD	1,461,367.71	0.05	2,459,000	RIO TINTO FINANCE USA LTD 2.750% 02/11/2051	USD	1,699,773.10	0.05
7,479,000	VODAFONE GROUP PLC 04/06/2081 FRN	USD	5,439,103.57	0.17	3,343,000	SOUTH32 TREASURY LTD 4.350% 14/04/2032	USD	2,992,480.93	0.10
3,096,000	VODAFONE GROUP PLC 5.125% 19/06/2059	USD	2,822,344.99	0.09				<b>34,075,483.70</b>	<b>1.09</b>
2,610,000	VODAFONE GROUP PLC 5.750% 10/02/2063	USD	2,586,489.02	0.08		<b>Suiza</b>			
			<b>140,441,703.63</b>	<b>4.49</b>	750,000	CREDIT SUISSE AG/NEW YORK NY 1.250% 07/08/2026	USD	634,978.97	0.02
	<b>Canadá</b>				1,929,000	CREDIT SUISSE AG/NEW YORK NY 5.000% 09/07/2027	USD	1,855,884.57	0.06
5,820,000	ALGONQUIN POWER & UTILITIES CORP 18/01/2082 FRN	USD	4,658,339.99	0.15					
4,947,000	BANK OF MONTREAL 3.700% 07/06/2025	USD	4,809,091.94	0.15					
14,857,000	BANK OF NOVA SCOTIA/THE 04/05/2037 FRN	USD	13,182,376.16	0.43					
4,085,000	BANK OF NOVA SCOTIA/THE 27/10/2081 FRN	USD	2,924,505.42	0.09					
3,500,000	BANK OF NOVA SCOTIA/THE 4.850% 01/02/2030	USD	3,456,853.96	0.11					
10,387,000	INTACT FINANCIAL CORP 5.459% 22/09/2032	USD	10,448,959.60	0.33					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
2,379,000	CREDIT SUISSE GROUP AG 12/08/2033 FRN	USD	2,450,073.12	0.08
8,200,000	UBS AG 5.125% 15/05/2024	USD	7,948,271.32	0.25
11,972,000	UBS GROUP AG FRN PERP	USD	10,064,868.30	0.33
6,708,000	UBS GROUP AG FRN PERP	USD	4,662,111.38	0.15
3,067,000	UBS GROUP AG 12/05/2028 FRN	USD	2,928,961.60	0.09
			<b>30,545,149.26</b>	<b>0.98</b>
<b>Francia</b>				
12,859,000	BPCE SA 19/10/2027 FRN	USD	11,271,528.16	0.36
9,549,000	DANONE SA 2.589% 02/11/2023	USD	9,391,860.13	0.30
2,604,000	ORANGE SA 9.000% 01/03/2031	USD	3,273,909.73	0.10
1,545,000	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.986% 29/06/2041	USD	1,207,227.47	0.04
			<b>25,144,525.49</b>	<b>0.80</b>
<b>Luxemburgo</b>				
4,815,000	MEDTRONIC GLOBAL HOLDINGS SCA 4.500% 30/03/2033	USD	4,824,924.92	0.15
4,205,000	TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA 3.500% 21/03/2026	USD	4,079,573.85	0.13
8,195,000	TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA 3.550% 01/11/2024	USD	8,010,538.91	0.26
1,115,000	TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA 3.800% 21/03/2029	USD	1,057,135.96	0.03
			<b>17,972,173.64</b>	<b>0.57</b>
<b>Supranacional - Multinacional</b>				
5,654,862	DELTA AIR LINES INC / SKYMILES IP LTD 4.750% 20/10/2028	USD	5,424,762.72	0.18
1,240,000	NXP BV / NXP FUNDING LLC / NXP USA INC 3.125% 15/02/2042	USD	882,003.79	0.03
4,179,000	NXP BV / NXP FUNDING LLC / NXP USA INC 3.250% 30/11/2051	USD	2,792,555.99	0.09
4,547,000	NXP BV / NXP FUNDING LLC / NXP USA INC 5.000% 15/01/2033	USD	4,454,106.11	0.14
			<b>13,553,428.61</b>	<b>0.44</b>
<b>Irlanda</b>				
6,393,000	SMBC AVIATION CAPITAL FINANCE DAC 1.900% 15/10/2026	USD	5,614,544.66	0.18
4,952,000	TRANE TECHNOLOGIES FINANCING LTD 5.250% 03/03/2033	USD	5,119,533.19	0.16
			<b>10,734,077.85</b>	<b>0.34</b>
<b>Islas Caimán</b>				
4,474,000	AVOLON HOLDINGS FUNDING LTD 2.125% 21/02/2026	USD	3,971,669.97	0.12
3,212,000	AVOLON HOLDINGS FUNDING LTD 4.375% 01/05/2026	USD	3,013,792.65	0.10
2,571,000	AVOLON HOLDINGS FUNDING LTD 5.500% 15/01/2026	USD	2,514,892.58	0.08
			<b>9,500,355.20</b>	<b>0.30</b>
<b>Finlandia</b>				
6,599,000	NORDEA BANK ABP 5.375% 22/09/2027	USD	6,628,586.68	0.21
			<b>6,628,586.68</b>	<b>0.21</b>
<b>Dinamarca</b>				
6,200,000	DANSKE BANK A/S 4.375% 12/06/2028	USD	5,870,420.03	0.19
			<b>5,870,420.03</b>	<b>0.19</b>
<b>Nueva Zelanda</b>				
4,653,000	ASB BANK LTD 17/06/2032 FRN	USD	4,470,772.14	0.14
			<b>4,470,772.14</b>	<b>0.14</b>
<b>Bermudas</b>				
3,427,000	TRITON CONTAINER INTERNATIONAL LTD 3.150% 15/06/2031	USD	2,716,098.87	0.09
			<b>2,716,098.87</b>	<b>0.09</b>
			<b>3,027,097,834.64</b>	<b>96.75</b>

## Total cartera de títulos

3,032,942,059.04 96.94

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Valor de en USD	Pérdidas o ganancias no realizadas en USD	
<b>Contratos a plazo sobre divisas</b>					
841,816,590.50	EUR	900,948,941.82	USD 19/04/2023	900,948,941.82	14,404,389.23
674,768,115.89	ZAR	36,993,210.55	USD 19/04/2023	36,993,210.55	987,666.85
3,863,075.85	CHF	4,134,161.49	USD 19/04/2023	4,134,161.49	101,300.41
2,813,788.50	GBP	3,383,066.39	USD 19/04/2023	3,383,066.39	97,118.32
3,272,586.48	USD	4,848,196.50	AUD 19/04/2023	3,272,586.48	23,754.32
22,883,548.84	SEK	2,195,116.25	USD 19/04/2023	2,195,116.25	13,570.00
1,236,529.54	USD	1,133,079.40	EUR 04/04/2023	1,236,529.54	5,495.53
574,868.30	EUR	622,639.85	USD 03/04/2023	622,639.85	1,925.76
363,984.51	USD	542,814.86	AUD 04/04/2023	363,984.51	434.39
24,931.88	ZAR	1,378.69	USD 03/04/2023	1,378.69	26.52
11,033.04	ZAR	617.66	USD 04/04/2023	617.66	4.18
19,304.40	USD	28,883.66	AUD 03/04/2023	19,304.40	(40.42)
28,339.48	USD	26,165.16	EUR 03/04/2023	28,339.48	(87.66)
84,461.65	USD	1,527,383.33	ZAR 03/04/2023	84,461.65	(1,624.49)
59,160.43	USD	49,229.02	GBP 19/04/2023	59,160.43	(1,727.62)
311,831.27	USD	5,570,086.00	ZAR 04/04/2023	311,831.27	(2,109.04)
179,970.75	USD	168,417.37	CHF 19/04/2023	179,970.75	(4,681.42)
2,140,308.54	USD	22,377,480.59	SEK 19/04/2023	2,140,308.54	(19,532.75)
2,239,516.27	USD	40,951,464.16	ZAR 19/04/2023	2,239,516.27	(65,531.20)
71,421,931.65	AUD	48,327,302.65	USD 19/04/2023	48,327,302.65	(466,645.87)
106,933,816.50	USD	99,403,733.78	EUR 19/04/2023	106,933,816.50	(1,153,313.00)
				<b>1,113,476,245.17</b>	<b>13,920,392.04</b>
Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD	
<b>Futuros sobre tipos de interés</b>					
(136)	US LONG BOND (CBT) 21/06/2023	USD	17,837,250.00	(353,117.19)	
(194)	US ULTRA BOND (CBT) 21/06/2023	USD	27,378,250.00	105,971.57	
(255)	US 10YR NOTE (CBT) 21/06/2023	USD	29,305,078.13	(799,690.42)	
(2,201)	US 10YR ULTRA FUTURE 21/06/2023	USD	266,630,515.63	(7,206,508.42)	
1,458	US 2YR NOTE (CBT) 30/06/2023	USD	301,008,657.71	3,139,618.51	

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Dollar Credit

(Denominado en USD)

Instrumentos financieros derivados a 31/03/2023  
(continuación)

Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
932	US 5YR NOTE (CBT) 30/06/2023	USD	102,061,281.72	1,516,501.70
			<b>744,221,033.19</b>	<b>(3,597,224.25)</b>

**Total instrumentos financieros derivados** **10,323,167.79**

Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>3,032,942,059.04</b>	<b>96.94</b>
<b>Total instrumentos financieros derivados</b>	<b>10,323,167.79</b>	<b>0.33</b>
<b>Efectivo en bancos</b>	<b>83,390,813.99</b>	<b>2.67</b>
<b>Otros activos y pasivos</b>	<b>2,083,370.77</b>	<b>0.06</b>
<b>Total activos netos</b>	<b>3,128,739,411.59</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Enhanced Equity

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	343,257,587.25	<b>Número de acciones</b>		
	30/09/2022	USD	295,178,698.37			
	30/09/2021	USD	389,125,911.31	Capitalisation I (USD)	31/03/2023	809,161
<b>Valor liquidativo por acción**</b>					30/09/2022	837,677
					30/09/2021	876,633
Capitalisation I (EUR)	31/03/2023	EUR	19,931.26	Capitalisation I Hedged (i) (CZK)	31/03/2023	3,506
	30/09/2022	EUR	19,042.94		30/09/2022	3,529
	30/09/2021	EUR	19,163.50		30/09/2021	3,908
Capitalisation I (USD)	31/03/2023	USD	236.30	Capitalisation I Hedged (i) (EUR)	31/03/2023	264
	30/09/2022	USD	203.57		30/09/2022	52
	30/09/2021	USD	242.35		30/09/2021	1,708
Capitalisation I Hedged (i) (CZK)	31/03/2023	CZK	222,854.92	Capitalisation P (EUR)	31/03/2023	106
	30/09/2022	CZK	190,662.90		30/09/2022	28
	30/09/2021	CZK	222,983.68		30/09/2021	9
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	7,711.02	Capitalisation P (USD)	31/03/2023	233,700
	30/09/2022	EUR	6,755.99		30/09/2022	250,178
	30/09/2021	EUR	8,275.40		30/09/2021	282,478
Capitalisation P (EUR)	31/03/2023	EUR	831.64	Capitalisation R (USD)	31/03/2023	1,323
	30/09/2022	EUR	798.24		30/09/2022	1,391
	30/09/2021	EUR	810.51		30/09/2021	1,915
Capitalisation P (USD)	31/03/2023	USD	199.28	Capitalisation V (EUR)	31/03/2023	2,560
	30/09/2022	USD	172.46		30/09/2022	2,575
	30/09/2021	USD	207.20		30/09/2021	4,448
Capitalisation R (USD)	31/03/2023	USD	363.88	Capitalisation X (USD)	31/03/2023	37,768
	30/09/2022	USD	313.89		30/09/2022	37,512
	30/09/2021	USD	374.65		30/09/2021	33,706
Capitalisation V (EUR)	31/03/2023	EUR	462.30	Capitalisation X Hedged (i) (CZK)	31/03/2023	10,531
	30/09/2022	EUR	443.50		30/09/2022	10,356
	30/09/2021	EUR	449.98		30/09/2021	9,747
Capitalisation X (USD)	31/03/2023	USD	178.07	Distribution P (USD)	31/03/2023	9,140
	30/09/2022	USD	154.49		30/09/2022	9,269
	30/09/2021	USD	186.53		30/09/2021	8,449
Capitalisation X Hedged (i) (CZK)	31/03/2023	CZK	22,901.50			
	30/09/2022	CZK	19,736.83			
	30/09/2021	CZK	23,563.75			
Distribution P (USD)	31/03/2023	USD	163.99	<b>Gastos corrientes en %*</b>		
	30/09/2022	USD	141.92	Capitalisation I (EUR)	31/03/2023	0.69%
	30/09/2021	USD	170.50	Capitalisation I (USD)	31/03/2023	0.69%
<b>Número de acciones</b>				Capitalisation I Hedged (i) (CZK)	31/03/2023	0.71%
Capitalisation I (EUR)	31/03/2023		2,118	Capitalisation I Hedged (i) (EUR)	31/03/2023	0.71%
	30/09/2022		2,010	Capitalisation P (EUR)	31/03/2023	1.60%
	30/09/2021		1,829			

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



## Goldman Sachs US Enhanced Equity

(Denominado en USD)

### Estadísticas (continuación)

Capitalisation P (USD)	31/03/2023	1.60%
Capitalisation R (USD)	31/03/2023	0.95%
Capitalisation V (EUR)	31/03/2023	1.51%
Capitalisation X (USD)	31/03/2023	2.10%
Capitalisation X Hedged (i) (CZK)	31/03/2023	2.12%
Distribution P (USD)	31/03/2023	1.60%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	172.13%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs US Enhanced Equity

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>339,849,537.77</b>
Acciones		339,849,537.77
<b>Total instrumentos financieros derivados</b>	2	<b>684,557.27</b>
Contratos a plazo sobre divisas		684,557.27
<b>Efectivo en bancos</b>		<b>2,583,840.76</b>
<b>Cuenta de depósito de garantía</b>		<b>1,336.57</b>
<b>Otros activos</b>	4, 12	<b>12,107,834.77</b>
<b>Total activos</b>		<b>355,227,107.14</b>
<b>Pasivos corrientes</b>	4, 12	<b>(11,969,519.89)</b>
<b>Total pasivo</b>		<b>(11,969,519.89)</b>
<b>Activos netos al final del período</b>		<b>343,257,587.25</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Enhanced Equity

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					81,057	HEWLETT PACKARD ENTERPRISE CO	USD	1,291,238.01	0.38
					7,245	HF SINCLAIR CORP	USD	350,513.10	0.10
					26,012	HILTON WORLDWIDE HOLDINGS INC	USD	3,664,310.44	1.07
					34,449	HOLOGIC INC	USD	2,780,034.30	0.81
					206,204	HOST HOTELS & RESORTS INC	USD	3,400,303.96	0.98
					4,954	INCYTE CORP	USD	358,025.58	0.10
					580	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	53,336.80	0.02
					3,951	IQVIA HOLDINGS INC	USD	785,814.39	0.23
					36,836	IRON MOUNTAIN INC	USD	1,948,992.76	0.57
					45,030	JOHNSON & JOHNSON	USD	6,979,650.00	2.03
					5,856	JPMORGAN CHASE & CO	USD	763,095.36	0.22
					210,804	KINDER MORGAN INC/DE	USD	3,691,178.04	1.07
					14,505	LAMAR ADVERTISING CO - A	USD	1,448,904.45	0.42
					19,788	LIVE NATION ENTERTAINMENT INC	USD	1,385,160.00	0.40
					66,364	LKQ CORP	USD	3,766,820.64	1.10
					29,416	LOEWS CORP	USD	1,706,716.32	0.50
					4,163	LULULEMON ATHLETICA INC	USD	1,516,122.97	0.44
					110,072	MACY'S INC	USD	1,925,159.28	0.56
					24,145	MARATHON PETROLEUM CORP	USD	3,255,470.35	0.95
					24,923	MARSH & MCLENNAN COS INC	USD	4,150,925.65	1.21
					21,517	MERCK & CO INC	USD	2,289,193.63	0.67
					11,059	META PLATFORMS INC - A	USD	2,343,844.46	0.68
					67,497	METLIFE INC	USD	3,910,776.18	1.14
					37,604	MICROCHIP TECHNOLOGY INC	USD	3,150,463.12	0.92
					75,206	MICROSOFT CORP	USD	21,681,889.80	6.32
					3,394	MID-AMERICA APARTMENT COMMUNITIES INC	USD	512,629.76	0.15
					2,873	MODERNA INC	USD	441,235.34	0.13
					34,976	MONDELEZ INTERNATIONAL INC - A	USD	2,438,526.72	0.71
					940	MONGODDB INC - A	USD	219,132.80	0.06
					3,425	MONOLITHIC POWER SYSTEMS INC	USD	1,714,349.50	0.50
					3,735	MOODY'S CORP	USD	1,142,984.70	0.33
					3,402	NATIONAL STORAGE AFFILIATES TRUST	USD	142,135.56	0.04
					8,828	NETFLIX INC	USD	3,049,897.44	0.89
					11,908	NEUROCRINE BIOSCIENCES INC	USD	1,205,327.76	0.35
					23,221	NVIDIA CORP	USD	6,450,097.17	1.88
					8,139	OKTA INC - A	USD	701,907.36	0.20
					16,510	ON SEMICONDUCTOR CORP	USD	1,359,103.20	0.40
					11,347	OTIS WORLDWIDE CORP	USD	957,686.80	0.28
					16,669	PALO ALTO NETWORKS INC	USD	3,329,466.06	0.97
					142,298	PARK HOTELS & RESORTS INC	USD	1,758,803.28	0.51
					56,495	PAYPAL HOLDINGS INC	USD	4,290,230.30	1.25
					32,378	PEPSICO INC	USD	5,902,509.40	1.72
					1,372	PHILLIPS 66	USD	139,093.36	0.04
					36,156	PROLOGIS INC	USD	4,511,184.12	1.31
					6,988	PRUDENTIAL FINANCIAL INC	USD	578,187.12	0.17
					568	REGENERON PHARMACEUTICALS INC	USD	466,708.56	0.14
					1,465	REPUBLIC SERVICES INC - A	USD	198,097.30	0.06
					2,803	ROSS STORES INC	USD	297,482.39	0.09
					6,777	RYDER SYSTEM INC	USD	604,779.48	0.18
					2,333	SALESFORCE INC	USD	466,086.74	0.14
					5,287	SERVICENOW INC	USD	2,456,974.64	0.72
					18,024	SHERWIN-WILLIAMS CO/THE	USD	4,051,254.48	1.18
					8,475	SNOWFLAKE INC - A	USD	1,307,607.75	0.38
					6,248	S&P GLOBAL INC	USD	2,154,122.96	0.63
					8,473	SPLUNK INC	USD	812,391.24	0.24
					10,146	STARBUCKS CORP	USD	1,056,502.98	0.31
					97,495	SYNCHRONY FINANCIAL	USD	2,835,154.60	0.83
					7,456	TENET HEALTHCARE CORP	USD	443,035.52	0.13
					16,276	TESLA INC	USD	3,376,618.96	0.98
					8,856	THERMO FISHER SCIENTIFIC INC	USD	5,104,332.72	1.49
					26,819	TRADE DESK INC/THE - A	USD	1,633,545.29	0.48
<b>Acciones</b>									
<b>Estados Unidos</b>									
21,243	ABBVIE INC	USD	3,385,496.91	0.99					
13,155	ADBE INC	USD	5,069,542.35	1.48					
24,174	AGILENT TECHNOLOGIES INC	USD	3,344,231.16	0.97					
5,330	AIR PRODUCTS AND CHEMICALS INC	USD	1,530,829.30	0.45					
4,508	AIRBNB INC - A	USD	560,795.20	0.16					
76,420	ALPHABET INC - A	USD	7,927,046.60	2.31					
72,044	AMAZON.COM INC	USD	7,441,424.76	2.17					
25,999	AMETEK INC	USD	3,778,434.67	1.10					
127,976	APPLE INC	USD	21,103,242.40	6.15					
17,527	AUTODESK INC	USD	3,648,420.32	1.06					
77,422	BANK OF NEW YORK MELLON CORP/THE	USD	3,518,055.68	1.02					
29,092	BERKSHIRE HATHAWAY INC - B	USD	8,982,736.84	2.62					
5,823	BOK FINANCIAL CORP	USD	491,519.43	0.14					
1,817	BOOKING HOLDINGS INC	USD	4,819,428.97	1.40					
58,918	BRISTOL-MYERS SQUIBB CO	USD	4,083,606.58	1.19					
10,446	CADENCE DESIGN SYSTEMS INC	USD	2,194,600.14	0.64					
15,513	CAPITAL ONE FINANCIAL CORP	USD	1,491,730.08	0.43					
19,226	CARMAX INC	USD	1,235,847.28	0.36					
3,823	CATERPILLAR INC	USD	874,855.32	0.25					
45,802	CENTENE CORP	USD	2,895,144.42	0.84					
1,739	CHARTER COMMUNICATIONS INC - A	USD	621,883.79	0.18					
11,176	CHENIERE ENERGY INC	USD	1,761,337.60	0.51					
18,230	CHEVRON CORP	USD	2,974,406.80	0.87					
28,428	CHEWY INC - A	USD	1,062,638.64	0.31					
14,291	CIGNA GROUP	USD	3,651,779.23	1.06					
1,317	CINTAS CORP	USD	609,349.56	0.18					
38,049	CISCO SYSTEMS INC	USD	1,989,011.48	0.58					
96,131	CITIGROUP INC	USD	4,507,582.59	1.31					
22,084	CME GROUP INC - A	USD	4,229,527.68	1.23					
89,661	COCA-COLA CO/THE	USD	5,561,671.83	1.62					
24,115	CONOCOPHILLIPS	USD	2,392,449.15	0.70					
19,156	COPART INC	USD	1,440,722.76	0.42					
11,318	COSTCO WHOLESALE CORP	USD	5,623,574.66	1.64					
14,086	CROWN CASTLE INC	USD	1,885,270.24	0.55					
58,009	CVS HEALTH CORP	USD	4,310,648.79	1.26					
609	DANAHER CORP	USD	153,492.36	0.04					
60,065	DROPBOX INC - A	USD	1,298,605.30	0.38					
17,207	EAST WEST BANCORP INC	USD	954,988.50	0.28					
14,736	EDWARDS LIFESCIENCES CORP	USD	1,219,109.28	0.36					
200,779	ELANCO ANIMAL HEALTH INC	USD	1,887,322.60	0.54					
53,397	ELEMENT SOLUTIONS INC	USD	1,031,096.07	0.30					
3,487	EMERSON ELECTRIC CO	USD	303,857.18	0.09					
4,705	EOG RESOURCES INC	USD	539,334.15	0.16					
9,620	EXXON MOBIL CORP	USD	1,054,929.20	0.31					
12,677	FIRST INDUSTRIAL REALTY TRUST INC	USD	674,416.40	0.20					
25,737	FORTINET INC	USD	1,710,481.02	0.50					
57,449	FORTIVE CORP	USD	3,916,298.33	1.14					
1,707	F5 INC	USD	248,692.83	0.07					
11,022	GARTNER INC	USD	3,590,636.94	1.05					
23,782	GENERAL MILLS INC	USD	2,032,409.72	0.59					
103,913	GENERAL MOTORS CO	USD	3,811,528.84	1.11					
42,951	GILEAD SCIENCES INC	USD	3,563,644.47	1.04					
4,986	GLOBUS MEDICAL - A	USD	282,407.04	0.08					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Enhanced Equity

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
14,917	TRIPADVISOR INC	USD	296,251.62	0.09					
4,154	UNITED RENTALS INC	USD	1,643,987.04	0.48	260,639.40 CZK	12,090.79 USD	04/04/2023	12,090.79	(29.12)
2,125	UNITEDHEALTH GROUP INC	USD	1,004,253.75	0.29	142,477.67 USD	132,624.46 EUR	19/04/2023	142,477.67	(1,732.18)
49,019	US BANCORP	USD	1,767,134.95	0.51	2,940,769.47 USD	65,097,942.88 CZK	19/04/2023	2,940,769.47	(69,339.18)
2,523	VALERO ENERGY CORP	USD	352,210.80	0.10					
4,604	VEEVA SYSTEMS INC - A	USD	846,169.16	0.25					
54,723	VENTAS INC	USD	2,372,242.05	0.69					
14,376	VERTEX PHARMACEUTICALS INC	USD	4,529,446.32	1.32					
1,291	VISA INC - A	USD	291,068.86	0.08					
23,616	WALMART INC	USD	3,482,179.20	1.01					
			<b>322,564,160.14</b>	<b>93.97</b>				<b>52,350,402.04</b>	<b>684,557.27</b>
	<b>Irlanda</b>								
10,569	ACCENTURE PLC - A	USD	3,020,725.89	0.88					
60,711	JOHNSON CONTROLS INTERNATIONAL PLC	USD	3,656,016.42	1.06					
26,279	INVENT ELECTRIC PLC	USD	1,128,420.26	0.33					
			<b>7,805,162.57</b>	<b>2.27</b>					
	<b>Gran Bretaña</b>								
71,988	LIBERTY GLOBAL PLC - C	USD	1,467,115.44	0.43					
74,272	ROYALTY PHARMA PLC - A	USD	2,676,020.16	0.79					
			<b>4,143,135.60</b>	<b>1.22</b>					
	<b>Países Bajos</b>								
10,138	NXP SEMICONDUCTORS NV	USD	1,890,483.55	0.55					
2,287	QIAGEN N.V.	USD	105,041.91	0.03					
			<b>1,995,525.46</b>	<b>0.58</b>					
	<b>Bermudas</b>								
1,929	ARCH CAPITAL GROUP LTD	USD	130,921.23	0.04					
35,409	GENPACT LTD	USD	1,636,603.98	0.48					
11,281	INVESCO LTD	USD	185,008.40	0.05					
			<b>1,952,533.61</b>	<b>0.57</b>					
	<b>Guernesey</b>								
8,973	AMDOCS LTD	USD	861,677.19	0.25					
			<b>861,677.19</b>	<b>0.25</b>					
	<b>Israel</b>								
5,284	WIX.COM LTD	USD	527,343.20	0.15					
			<b>527,343.20</b>	<b>0.15</b>					
			<b>339,849,537.77</b>	<b>99.01</b>					
	<b>Total cartera de títulos</b>		<b>339,849,537.77</b>	<b>99.01</b>					

**Total instrumentos financieros derivados 684,557.27**

## Resumen de activos netos a 31/03/2023

	% VL
<b>Total cartera de títulos</b>	<b>339,849,537.77 99.01</b>
<b>Total instrumentos financieros derivados</b>	<b>684,557.27 0.20</b>
<b>Efectivo en bancos</b>	<b>2,583,840.76 0.75</b>
<b>Otros activos y pasivos</b>	<b>139,651.45 0.04</b>
<b>Total activos netos</b>	<b>343,257,587.25 100.00</b>

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>				
1,033,377,922.65 CZK	47,062,663.35 USD	19/04/2023	47,062,663.35	720,410.49
2,048,682.81 EUR	2,192,397.91 USD	19/04/2023	2,192,397.91	35,247.23
62.14 CZK	2.85 USD	03/04/2023	2.85	0.03

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Equity Income

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023	USD	417,994,771.88	Distribution N (USD)	31/03/2023	USD	2,210.87
	30/09/2022	USD	345,398,229.08		30/09/2022	USD	1,961.14
	30/09/2021	USD	309,957,646.98		30/09/2021	USD	2,089.75
<b>Valor liquidativo por acción**</b>				Distribution P (EUR)	31/03/2023	EUR	621.66
					30/09/2022	EUR	616.74
					30/09/2021	EUR	562.98
Capitalisation I (EUR)	31/03/2023	EUR	17,045.56	Distribution P (USD)	31/03/2023	USD	1,964.26
	30/09/2022	EUR	16,506.16		30/09/2022	USD	1,754.44
	30/09/2021	EUR	14,696.66		30/09/2021	USD	1,895.16
Capitalisation I (USD)	31/03/2023	USD	892.73	Distribution R (USD)	31/03/2023	USD	321.74
	30/09/2022	USD	779.51		30/09/2022	USD	286.28
	30/09/2021	USD	821.09		30/09/2021	USD	306.92
Capitalisation I Hedged (i) (PLN)	31/03/2023	PLN	75,222.60	Distribution X (M) (USD)	31/03/2023	USD	359.64
	30/09/2022	PLN	64,384.29		30/09/2022	USD	318.78
	30/09/2021	PLN	66,348.46		30/09/2021	USD	345.95
Capitalisation N (EUR)	31/03/2023	EUR	781.27	Distribution X (M) Hedged (i) (AUD)	31/03/2023	AUD	328.83
	30/09/2022	EUR	755.19		30/09/2022	AUD	294.97
	30/09/2021	EUR	669.95		30/09/2021	AUD	324.58
Capitalisation P (EUR)	31/03/2023	EUR	693.12	Distribution X (M) Hedged (i) (ZAR)	31/03/2023	ZAR	4,539.36
	30/09/2022	EUR	674.51		30/09/2022	ZAR	4,029.06
	30/09/2021	EUR	606.55		30/09/2021	ZAR	4,349.46
Capitalisation P (USD)	31/03/2023	USD	747.29	Distribution X (Q) Hedged (i) (EUR)	31/03/2023	EUR	353.69
	30/09/2022	USD	655.73		30/09/2022	EUR	319.60
	30/09/2021	USD	697.57		30/09/2021	EUR	354.75
Capitalisation P Hedged (i) (EUR)	31/03/2023	EUR	617.43	Distribution Y (M) (USD)	31/03/2023	USD	323.60
	30/09/2022	EUR	550.26		30/09/2022	USD	288.51
	30/09/2021	EUR	596.76		30/09/2021	USD	316.71
Capitalisation R (USD)	31/03/2023	USD	354.36	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	AUD	296.33
	30/09/2022	USD	309.78		30/09/2022	AUD	267.14
	30/09/2021	USD	327.11		30/09/2021	AUD	298.04
Capitalisation X (USD)	31/03/2023	USD	683.96	Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	ZAR	4,044.99
	30/09/2022	USD	601.66		30/09/2022	ZAR	3,619.73
	30/09/2021	USD	643.26		30/09/2021	ZAR	3,965.95
Capitalisation X Hedged (i) (EUR)	31/03/2023	EUR	527.40	<b>Número de acciones</b>			
	30/09/2022	EUR	471.18		Capitalisation I (EUR)	31/03/2023	797
	30/09/2021	EUR	513.45			30/09/2022	420
Capitalisation Y (USD)	31/03/2023	USD	423.08		30/09/2021	340	
	30/09/2022	USD	374.02	Capitalisation I (USD)	31/03/2023	70,279	
	30/09/2021	USD	403.91		30/09/2022	40,935	
Distribution I (USD)	31/03/2023	USD	-		30/09/2021	9,400	
	30/09/2022	USD	-	Capitalisation I Hedged (i) (PLN)	31/03/2023	2,274	
	30/09/2021	USD	6,505.36		30/09/2022	2,079	
Distribution N (EUR)	31/03/2023	EUR	699.42		30/09/2021	1,644	
	30/09/2022	EUR	689.12				
	30/09/2021	EUR	620.46				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs US Equity Income

(Denominado en USD)

## Estadísticas (continuación)

Número de acciones			Número de acciones			
Capitalisation N (EUR)	31/03/2023	48,361	Distribution X (M) (USD)	31/03/2023	40,055	
	30/09/2022	52,058		30/09/2022	42,032	
	30/09/2021	82,506		30/09/2021	24,434	
Capitalisation P (EUR)	31/03/2023	19,088	Distribution X (M) Hedged (i) (AUD)	31/03/2023	26,430	
	30/09/2022	15,828		30/09/2022	25,925	
	30/09/2021	16,411		30/09/2021	18,034	
Capitalisation P (USD)	31/03/2023	54,380	Distribution X (M) Hedged (i) (ZAR)	31/03/2023	37,624	
	30/09/2022	56,830		30/09/2022	34,992	
	30/09/2021	63,813		30/09/2021	27,162	
Capitalisation P Hedged (i) (EUR)	31/03/2023	50	Distribution X (Q) Hedged (i) (EUR)	31/03/2023	1,873	
	30/09/2022	50		30/09/2022	1,348	
	30/09/2021	56		30/09/2021	754	
Capitalisation R (USD)	31/03/2023	3,159	Distribution Y (M) (USD)	31/03/2023	90,352	
	30/09/2022	3,149		30/09/2022	125,223	
	30/09/2021	903		30/09/2021	91,546	
Capitalisation X (USD)	31/03/2023	85,428	Distribution Y (M) Hedged (i) (AUD)	31/03/2023	36,246	
	30/09/2022	61,946		30/09/2022	44,197	
	30/09/2021	30,630		30/09/2021	34,450	
Capitalisation X Hedged (i) (EUR)	31/03/2023	5,313	Distribution Y (M) Hedged (i) (ZAR)	31/03/2023	37,934	
	30/09/2022	4,330		30/09/2022	60,713	
	30/09/2021	31		30/09/2021	44,233	
Capitalisation Y (USD)	31/03/2023	102,728	<b>Dividendo</b>			
	30/09/2022	133,735		Distribution N (EUR)	14/12/2022 EUR	13.77
	30/09/2021	96,558		Distribution N (USD)	14/12/2022 USD	39.18
Distribution I (USD)	31/03/2023	-	Distribution P (EUR)	14/12/2022 EUR	12.40	
	30/09/2022	-	Distribution P (USD)	14/12/2022 USD	35.28	
	30/09/2021	47	Distribution R (USD)	14/12/2022 USD	5.74	
Distribution N (EUR)	31/03/2023	17,902	Distribution X (M) (USD)	02/03/2023 USD	0.45	
	30/09/2022	18,002	Distribution X (M) (USD)	02/02/2023 USD	0.45	
	30/09/2021	15,843	Distribution X (M) (USD)	04/01/2023 USD	0.45	
Distribution N (USD)	31/03/2023	187	Distribution X (M) (USD)	02/12/2022 USD	0.45	
	30/09/2022	189	Distribution X (M) (USD)	02/11/2022 USD	0.45	
	30/09/2021	202	Distribution X (M) (USD)	04/10/2022 USD	0.45	
Distribution P (EUR)	31/03/2023	442	Distribution X (M) Hedged (i) (AUD)	02/03/2023 AUD	0.45	
	30/09/2022	355				
	30/09/2021	101				
Distribution P (USD)	31/03/2023	4,263				
	30/09/2022	4,296				
	30/09/2021	4,395				
Distribution R (USD)	31/03/2023	910				
	30/09/2022	910				
	30/09/2021	1,240				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

## Goldman Sachs US Equity Income

(Denominado en USD)

## Estadísticas (continuación)

Distribution X (M) Hedged (i) (AUD)	02/02/2023	AUD	0.45	Distribution Y (M) Hedged (i) (ZAR)	02/12/2022	ZAR	16.90
Distribution X (M) Hedged (i) (AUD)	04/01/2023	AUD	0.45	Distribution Y (M) Hedged (i) (ZAR)	02/11/2022	ZAR	16.90
Distribution X (M) Hedged (i) (AUD)	02/12/2022	AUD	0.45	Distribution Y (M) Hedged (i) (ZAR)	04/10/2022	ZAR	16.90
Distribution X (M) Hedged (i) (AUD)	02/11/2022	AUD	0.45				
Distribution X (M) Hedged (i) (AUD)	04/10/2022	AUD	0.45	<b>Gastos corrientes en %*</b>			
Distribution X (M) Hedged (i) (ZAR)	02/03/2023	ZAR	17.20	Capitalisation I (EUR)	31/03/2023		0.81%
Distribution X (M) Hedged (i) (ZAR)	02/02/2023	ZAR	17.20	Capitalisation I (USD)	31/03/2023		0.81%
Distribution X (M) Hedged (i) (ZAR)	04/01/2023	ZAR	17.20	Capitalisation I Hedged (i) (PLN)	31/03/2023		0.83%
Distribution X (M) Hedged (i) (ZAR)	02/12/2022	ZAR	17.20	Capitalisation N (EUR)	31/03/2023		0.45%
Distribution X (M) Hedged (i) (ZAR)	02/11/2022	ZAR	17.20	Capitalisation P (EUR)	31/03/2023		1.80%
Distribution X (M) Hedged (i) (ZAR)	04/10/2022	ZAR	17.20	Capitalisation P (USD)	31/03/2023		1.80%
Distribution X (Q) Hedged (i) (EUR)	13/02/2023	EUR	1.74	Capitalisation P Hedged (i) (EUR)	31/03/2023		1.82%
Distribution X (Q) Hedged (i) (EUR)	11/11/2022	EUR	2.09	Capitalisation R (USD)	31/03/2023		1.05%
Distribution Y (M) (USD)	02/03/2023	USD	0.45	Capitalisation X (USD)	31/03/2023		2.30%
Distribution Y (M) (USD)	02/02/2023	USD	0.45	Capitalisation X Hedged (i) (EUR)	31/03/2023		2.32%
Distribution Y (M) (USD)	04/01/2023	USD	0.45	Capitalisation Y (USD)	31/03/2023		3.30%
Distribution Y (M) (USD)	02/12/2022	USD	0.45	Distribution N (EUR)	31/03/2023		0.45%
Distribution Y (M) (USD)	02/11/2022	USD	0.45	Distribution N (USD)	31/03/2023		0.45%
Distribution Y (M) (USD)	04/10/2022	USD	0.45	Distribution P (EUR)	31/03/2023		1.80%
Distribution Y (M) Hedged (i) (AUD)	02/03/2023	AUD	0.44	Distribution P (USD)	31/03/2023		1.80%
Distribution Y (M) Hedged (i) (AUD)	02/02/2023	AUD	0.44	Distribution R (USD)	31/03/2023		1.05%
Distribution Y (M) Hedged (i) (AUD)	04/01/2023	AUD	0.44	Distribution X (M) (USD)	31/03/2023		2.30%
Distribution Y (M) Hedged (i) (AUD)	02/12/2022	AUD	0.44	Distribution X (M) Hedged (i) (AUD)	31/03/2023		2.32%
Distribution Y (M) Hedged (i) (AUD)	02/11/2022	AUD	0.44	Distribution X (M) Hedged (i) (ZAR)	31/03/2023		2.32%
Distribution Y (M) Hedged (i) (AUD)	04/10/2022	AUD	0.44	Distribution X (Q) Hedged (i) (EUR)	31/03/2023		2.32%
Distribution Y (M) Hedged (i) (ZAR)	02/03/2023	ZAR	16.90	Distribution Y (M) (USD)	31/03/2023		3.30%
Distribution Y (M) Hedged (i) (ZAR)	02/02/2023	ZAR	16.90	Distribution Y (M) Hedged (i) (AUD)	31/03/2023		3.32%
Distribution Y (M) Hedged (i) (ZAR)	04/01/2023	ZAR	16.90	Distribution Y (M) Hedged (i) (ZAR)	31/03/2023		3.32%

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs US Equity Income

(Denominado en USD)

## Estadísticas (continuación)

Índice de rotación de la cartera en %*	31/03/2023	158.59%
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\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.



# Goldman Sachs US Equity Income

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>413,963,379.94</b>
Acciones		413,963,379.94
<b>Total instrumentos financieros derivados</b>	2	<b>1,072,751.60</b>
Contratos a plazo sobre divisas		1,072,751.60
<b>Efectivo en bancos</b>		<b>11,012,974.56</b>
<b>Otros activos</b>	4, 12	<b>4,199,722.66</b>
<b>Total activos</b>		<b>430,248,828.76</b>
<b>Pasivos corrientes</b>	4, 12	<b>(12,254,056.88)</b>
<b>Total pasivo</b>		<b>(12,254,056.88)</b>
<b>Activos netos al final del período</b>		<b>417,994,771.88</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Equity Income

(Denominado en USD)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>				
<b>Acciones</b>				
<b>Estados Unidos</b>				
77,139	AMEREN CORP	USD	6,664,038.21	1.59
39,699	AMERICAN TOWER CORP	USD	8,112,093.66	1.94
636,435	AT&T INC	USD	12,251,373.75	2.92
10,464	BLACKROCK INC - A	USD	7,001,671.68	1.68
79,969	BLACKSTONE INC	USD	7,024,476.96	1.68
191,745	BRISTOL-MYERS SQUIBB CO	USD	13,289,845.95	3.18
56,265	CATERPILLAR INC	USD	12,875,682.60	3.08
213,867	CISCO SYSTEMS INC	USD	11,179,897.43	2.67
102,662	CMS ENERGY CORP	USD	6,301,393.56	1.51
266,081	COCA-COLA CO/THE	USD	16,505,004.43	3.95
96,327	CONOCOPHILLIPS	USD	9,556,601.67	2.29
55,875	ELI LILLY & CO	USD	19,188,592.50	4.59
40,218	EOG RESOURCES INC	USD	4,610,189.34	1.10
158,564	FASTENAL CO	USD	8,552,942.16	2.05
55,901	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	3,037,101.33	0.73
84,228	GILEAD SCIENCES INC	USD	6,988,397.16	1.67
37,803	HONEYWELL INTERNATIONAL INC	USD	7,224,909.36	1.73
36,610	ILLINOIS TOOL WORKS INC	USD	8,912,704.50	2.13
72,519	INTERNATIONAL BUSINESS MACHINES CORP	USD	9,506,515.71	2.27
101,442	INTERNATIONAL PAPER CO	USD	3,657,998.52	0.88
86,642	JPMORGAN CHASE & CO	USD	11,290,319.02	2.70
24,926	KLA CORP	USD	9,949,711.42	2.38
91,316	MARVELL TECHNOLOGY INC	USD	3,953,982.80	0.95
56,655	MCDONALD'S CORP	USD	15,841,304.55	3.79
90,122	MICROSOFT CORP	USD	25,982,172.60	6.22
66,208	MORGAN STANLEY	USD	5,813,062.40	1.39
143,452	ORACLE CORP	USD	13,329,559.84	3.19
66,052	PINNACLE WEST CAPITAL CORP	USD	5,233,960.48	1.25
73,297	REPUBLIC SERVICES INC - A	USD	9,911,220.34	2.37
54,940	ROSS STORES INC	USD	5,830,782.20	1.39
78,203	TARGET CORP	USD	12,952,762.89	3.10
86,253	TEXAS INSTRUMENTS INC	USD	16,043,920.53	3.84
44,294	UNION PACIFIC CORP	USD	8,914,610.44	2.13
27,315	UNITEDHEALTH GROUP INC	USD	12,908,795.85	3.09
83,449	VENTAS INC	USD	3,617,514.15	0.87
70,000	WALMART INC	USD	10,321,500.00	2.47
100,870	XCEL ENERGY INC	USD	6,802,672.80	1.63
57,069	ZIMMER BIOMET HOLDINGS INC	USD	7,373,314.80	1.76
			<b>368,512,597.59</b>	<b>88.16</b>
<b>Irlanda</b>				
44,789	ACCENTURE PLC - A	USD	12,801,144.09	3.06
86,383	EATON CORP PLC	USD	14,800,863.22	3.55
50,216	LINDE PLC	USD	17,848,775.04	4.27
			<b>45,450,782.35</b>	<b>10.88</b>
			<b>413,963,379.94</b>	<b>99.04</b>
<b>Total cartera de títulos</b>			<b>413,963,379.94</b>	<b>99.04</b>

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>				
174,037,434.05	39,635,485.27	19/04/2023	39,635,485.27	726,402.76
360,867,010.18	19,782,561.14	19/04/2023	19,782,561.14	529,669.61
3,471,350.02	3,714,834.93	19/04/2023	3,714,834.93	59,754.27
709,109.37	1,050,808.69	19/04/2023	709,109.37	4,950.40
3,829,580.33	211,769.15	03/04/2023	211,769.15	4,073.06
733,338.99	41,054.66	04/04/2023	41,054.66	277.68
972.26	1,454.71	03/04/2023	972.26	(2.04)
15,360.44	10,299.94	04/04/2023	10,299.94	(12.29)
51,978.23	48,572.40	19/04/2023	51,978.23	(837.21)
2,148,217.33	9,421,512.07	19/04/2023	2,148,217.33	(36,772.45)
2,367,740.13	43,214,032.60	19/04/2023	2,367,740.13	(64,661.22)
20,400,077.15	13,820,416.99	19/04/2023	13,820,416.99	(150,090.97)
			<b>82,494,439.40</b>	<b>1,072,751.60</b>
<b>Total instrumentos financieros derivados</b>				<b>1,072,751.60</b>

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>413,963,379.94</b>	<b>99.04</b>
<b>Total instrumentos financieros derivados</b>	<b>1,072,751.60</b>	<b>0.26</b>
<b>Efectivo en bancos</b>	<b>11,012,974.56</b>	<b>2.63</b>
<b>Otros activos y pasivos</b>	<b>(8,054,334.22)</b>	<b>(1.93)</b>
<b>Total activos netos</b>	<b>417,994,771.88</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Factor Credit

(Denominado en USD)

## Estadísticas

				<b>Gastos corrientes en %*</b>					
<b>Patrimonio neto</b>	31/03/2023	USD	25,201,251.16	Capitalisation I (USD)	31/03/2023	0.49%			
	30/09/2022	USD	27,548,991.67						
	30/09/2021	USD	39,885,314.01						
<b>Valor liquidativo por acción**</b>				Capitalisation N (EUR)	31/03/2023	0.56%			
							Capitalisation P (USD)	31/03/2023	0.85%
Capitalisation I (USD)	31/03/2023	USD	26,099.31	Capitalisation X (USD)	31/03/2023	0.95%			
	30/09/2022	USD	24,290.07						
	30/09/2021	USD	29,710.12						
Capitalisation N (EUR)	31/03/2023	EUR	12.14	Distribution P (USD)	31/03/2023	0.85%			
	30/09/2022	EUR	12.54						
	30/09/2021	EUR	12.97						
Capitalisation P (USD)				<b>Índice de rotación de la cartera en %*</b>	31/03/2023	6.33%			
Capitalisation X (USD)	31/03/2023	USD	1,241.05						
	30/09/2022	USD	1,157.09						
	30/09/2021	USD	1,420.36						
Distribution P (USD)	31/03/2023	USD	327.87						
	30/09/2022	USD	312.80						
	30/09/2021	USD	387.11						
<b>Número de acciones</b>									
Capitalisation I (USD)	31/03/2023		73						
	30/09/2022		74						
	30/09/2021		81						
Capitalisation N (EUR)	31/03/2023		161,577						
	30/09/2022		341,998						
	30/09/2021		414,329						
Capitalisation P (USD)	31/03/2023		11,881						
	30/09/2022		12,335						
	30/09/2021		14,865						
Capitalisation X (USD)	31/03/2023		3,202						
	30/09/2022		3,355						
	30/09/2021		3,887						
Distribution P (USD)	31/03/2023		7,696						
	30/09/2022		11,092						
	30/09/2021		12,153						
<b>Dividendo</b>									
Distribution P (USD)	14/12/2022	USD	7.55						

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs US Factor Credit

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>21,458,175.69</b>
Obligaciones y otros instrumentos de deuda		21,458,175.69
<b>Total instrumentos financieros derivados</b>	2	<b>236,226.56</b>
Futuros		236,226.56
<b>Efectivo en bancos</b>		<b>3,336,112.50</b>
<b>Cuenta de depósito de garantía</b>		<b>101,167.11</b>
<b>Otros activos</b>	4, 12	<b>298,751.01</b>
<b>Total activos</b>		<b>25,430,432.87</b>
<b>Pasivos corrientes</b>	4	<b>(185,304.76)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(43,876.95)</b>
Swaps de incumplimiento de crédito		(43,876.95)
<b>Total pasivo</b>		<b>(229,181.71)</b>
<b>Activos netos al final del período</b>		<b>25,201,251.16</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US Factor Credit

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					600,000	MORGAN STANLEY 24/01/2029 FRN GMTN	USD	568,507.87	2.27
					200,000	NATIONAL FUEL GAS CO 5.500% 15/01/2026	USD	199,997.79	0.79
					240,000	OMEGA HEALTHCARE INVESTORS INC 4.750% 15/01/2028	USD	224,417.02	0.88
					200,000	ONEOK PARTNERS LP 6.850% 15/10/2037	USD	211,274.21	0.84
					400,000	ORACLE CORP 6.125% 08/07/2039	USD	416,958.16	1.65
					200,000	PARAMOUNT GLOBAL 6.875% 30/04/2036	USD	204,113.80	0.81
					240,000	SABRA HEALTH CARE LP 5.125% 15/08/2026	USD	224,846.08	0.89
					203,000	SANTANDER HOLDINGS USA INC 4.500% 17/07/2025	USD	193,894.56	0.77
					400,000	SIMON PROPERTY GROUP LP 2.200% 01/02/2031	USD	322,199.01	1.28
					200,000	SOUTHERN CALIFORNIA GAS CO 2.550% 01/02/2030	USD	174,607.17	0.69
					240,000	TANGER PROPERTIES LP 3.875% 15/07/2027	USD	214,615.85	0.85
					56,000	TAPESTRY INC 4.125% 15/07/2027	USD	53,751.10	0.21
					50,000	TIME WARNER CABLE LLC 7.300% 01/07/2038	USD	51,923.47	0.21
					230,000	TIMKEN CO/THE 3.875% 01/09/2024	USD	225,285.56	0.89
					200,000	TOYOTA MOTOR CREDIT CORP 3.450% 20/09/2023 GMTN	USD	198,858.85	0.79
					200,000	TRUIST BANK 02/08/2024 FRN	USD	198,312.78	0.79
					200,000	VALERO ENERGY CORP 6.625% 15/06/2037	USD	218,685.20	0.87
					350,000	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	315,608.34	1.25
					200,000	VOYA FINANCIAL INC 15/05/2053 FRN	USD	192,598.48	0.76
					400,000	WELLS FARGO & CO 04/04/2051 FRN	USD	376,396.74	1.49
					250,000	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 3.450% 15/11/2026	USD	234,979.61	0.93
					200,000	XILINX INC 2.950% 01/06/2024	USD	195,579.66	0.78
								<b>15,174,357.80</b>	<b>60.21</b>
<b>Estados Unidos</b>					<b>Gran Bretaña</b>				
200,000	ALLY FINANCIAL INC 8.000% 01/11/2031	USD	209,310.62	0.83	400,000	BARCLAYS PLC 16/05/2024 FRN	USD	399,108.87	1.59
133,680	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH TRUST 3.600% 22/09/2027	USD	122,023.62	0.48	400,000	BP CAPITAL MARKETS PLC 3.723% 28/11/2028	USD	387,936.02	1.54
200,000	AMERICAN HONDA FINANCE CORP 2.900% 16/02/2024	USD	196,312.31	0.78	600,000	HSBC HOLDINGS PLC 13/03/2028 FRN	USD	564,901.51	2.25
150,000	ANHEUSER-BUSCH INBEV WORLDWIDE INC 8.000% 15/11/2039	USD	192,922.55	0.77	400,000	LLOYDS BANKING GROUP PLC 07/11/2028 FRN	USD	365,798.30	1.45
230,000	APPALACHIAN POWER CO 3.400% 01/06/2025	USD	222,802.62	0.88	200,000	NATWEST GROUP PLC 01/11/2029 FRN	USD	187,563.17	0.74
170,000	APPALACHIAN POWER CO 7.000% 01/04/2038	USD	196,914.48	0.78				<b>1,905,307.87</b>	<b>7.57</b>
200,000	APPLE INC 3.350% 09/02/2027	USD	195,235.75	0.77	<b>Japón</b>				
240,000	ARES CAPITAL CORP 4.250% 01/03/2025	USD	226,965.29	0.90	200,000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.757% 13/09/2026	USD	184,811.56	0.73
63,000	ARIZONA PUBLIC SERVICE CO 2.550% 15/09/2026	USD	58,326.98	0.23	400,000	MIZUHO FINANCIAL GROUP INC 11/09/2024 FRN	USD	396,519.91	1.57
66,000	ARROW ELECTRONICS INC 3.875% 12/01/2028	USD	62,714.80	0.25	400,000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.202% 17/09/2029	USD	349,532.74	1.39
400,000	AT&T INC 3.500% 15/09/2053	USD	290,466.15	1.16				<b>930,864.21</b>	<b>3.69</b>
243,000	AUTONATION INC 4.500% 01/10/2025	USD	237,094.39	0.94	<b>Islas Caimán</b>				
63,000	AVNET INC 4.625% 15/04/2026	USD	62,069.29	0.25	240,000	ALIBABA GROUP HOLDING LTD 2.800% 06/06/2023	USD	239,062.65	0.95
600,000	BANK OF AMERICA CORP 23/07/2024 FRN	USD	596,452.63	2.38	200,000	FIBRIA OVERSEAS FINANCE LTD 5.500% 17/01/2027 GMTN	USD	200,872.78	0.80
153,000	BLOCK FINANCIAL LLC 5.250% 01/10/2025	USD	152,269.84	0.60	250,000	TENCENT MUSIC ENTERTAINMENT GROUP 1.375% 03/09/2025	USD	227,968.37	0.90
280,000	BNSF FUNDING TRUST I 15/12/2055 FRN	USD	263,930.73	1.05	200,000	WEIBO CORP 3.500% 05/07/2024	USD	194,824.01	0.77
93,000	BOARDWALK PIPELINES LP 5.950% 01/06/2026	USD	94,450.69	0.37				<b>862,727.81</b>	<b>3.42</b>
272,000	BROADCOM INC 3.137% 15/11/2035	USD	209,617.98	0.83	<b>Australia</b>				
200,000	BROADCOM INC 3.187% 15/11/2036	USD	151,586.84	0.60	250,000	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY LTD 4.400% 29/09/2027	USD	224,181.29	0.89
33,000	BROADCOM INC 3.469% 15/04/2034	USD	27,115.67	0.11	200,000	RIO TINTO FINANCE USA LTD 7.125% 15/07/2028	USD	225,698.15	0.90
243,000	CABOT CORP 3.400% 15/09/2026	USD	228,312.48	0.91	200,000	WESTPAC BANKING CORP 3.400% 25/01/2028	USD	190,064.76	0.75
200,000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.050% 30/03/2029	USD	193,172.08	0.77				<b>639,944.20</b>	<b>2.54</b>
200,000	CISCO SYSTEMS INC 5.900% 15/02/2039	USD	225,738.49	0.90	<b>Canadá</b>				
230,000	COMMONSPIRIT HEALTH 4.200% 01/08/2023	USD	228,571.50	0.91	200,000	BANK OF MONTREAL 05/10/2028 FRN	USD	197,364.25	0.79
150,000	CONOCOPHILLIPS CO 4.025% 15/03/2062	USD	122,206.72	0.48	200,000	NUTRIEN LTD 3.000% 01/04/2025	USD	192,146.98	0.76
191,000	CONSTELLATION ENERGY GENERATION LLC 6.250% 01/10/2039	USD	201,872.26	0.80				<b>389,511.23</b>	<b>1.55</b>
138,004	CONTINENTAL AIRLINES 2012-2 CLASS A PASS THROUGH TRUST 4.000% 29/10/2024	USD	134,013.80	0.53					
200,000	CREDIT SUISSE USA INC 7.125% 15/07/2032	USD	221,792.67	0.88					
230,000	DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	236,065.24	0.94					
200,000	DEVON ENERGY CORP 7.875% 30/09/2031	USD	229,696.04	0.91					
250,000	DISCOVER BANK 09/08/2028 FRN	USD	230,438.21	0.91					
400,000	DUKE ENERGY CAROLINAS LLC 6.100% 01/06/2037	USD	433,582.97	1.73					
180,000	FLORIDA POWER & LIGHT CO 5.690% 01/03/2040	USD	194,052.78	0.77					
170,000	FLORIDA POWER & LIGHT CO 5.950% 01/02/2038	USD	187,081.59	0.74					
200,000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	194,441.65	0.77					
250,000	GOLUB CAPITAL BDC INC 3.375% 15/04/2024	USD	240,246.01	0.95					
200,000	HALLIBURTON CO 7.450% 15/09/2039	USD	232,142.27	0.92					
200,000	HCA INC 5.000% 15/03/2024	USD	198,746.77	0.79					
240,000	HESS CORP 4.300% 01/04/2027	USD	234,100.71	0.93					
212,000	HF SINCLAIR CORP 5.875% 01/04/2026	USD	214,361.14	0.85					
200,000	JEFFERIES FINANCIAL GROUP INC 6.250% 15/01/2036	USD	205,560.27	0.82					
230,000	JPMORGAN CHASE & CO 23/04/2029 FRN	USD	219,786.07	0.87					
200,000	JPMORGAN CHASE & CO 24/03/2031 FRN	USD	194,464.86	0.77					
200,000	JPMORGAN CHASE & CO 6.400% 15/05/2038	USD	227,897.22	0.90					
230,000	KITE REALTY GROUP TRUST 4.000% 15/03/2025	USD	218,673.06	0.87					
233,000	KKR GROUP FINANCE CO III LLC 5.125% 01/06/2044	USD	204,306.49	0.81					
200,000	KYNDRYL HOLDINGS INC 4.100% 15/10/2041	USD	133,793.24	0.53					
200,000	MARATHON PETROLEUM CORP 6.500% 01/03/2041	USD	212,609.94	0.84					
150,000	METLIFE INC 10.750% 01/08/2039	USD	192,636.73	0.76					

Las notas adjuntas forman parte integrante de estos estados financieros.

# Goldman Sachs US Factor Credit

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>España</b>					10	US ULTRA BOND (CBT) 21/06/2023	USD	1,411,250.00	55,312.50
400,000	BANCO SANTANDER SA 2.958% 25/03/2031	USD	328,513.52	1.30				<b>5,477,093.75</b>	<b>236,226.56</b>
			<b>328,513.52</b>	<b>1.30</b>	<b>Total instrumentos financieros derivados 192,349.61</b>				
<b>Chile</b>					Resumen de activos netos a 31/03/2023				
240,000	ENEL GENERACION CHILE SA 4.250% 15/04/2024	USD	237,225.95	0.94					
			<b>237,225.95</b>	<b>0.94</b>	<b>Total cartera de títulos 21,458,175.69 85.15</b>				
<b>Países Bajos</b>					<b>Total instrumentos financieros derivados 192,349.61 0.76</b>				
200,000	SHELL INTERNATIONAL FINANCE BV 5.500% 25/03/2040	USD	212,498.98	0.84	<b>Efectivo en bancos 3,336,112.50 13.24</b>				
			<b>212,498.98</b>	<b>0.84</b>	<b>Otros activos y pasivos 214,613.36 0.85</b>				
<b>México</b>					<b>Total activos netos 25,201,251.16 100.00</b>				
200,000	FOMENTO ECONOMICO MEXICANO SAB DE CV 2.875% 10/05/2023	USD	199,433.05	0.79					
			<b>199,433.05</b>	<b>0.79</b>					
<b>Francia</b>									
200,000	TOTALENERGIES CAPITAL SA 3.883% 11/10/2028	USD	197,062.59	0.78					
			<b>197,062.59</b>	<b>0.78</b>					
<b>Luxemburgo</b>									
200,000	TYCO ELECTRONICS GROUP SA 3.450% 01/08/2024	USD	196,467.92	0.79					
			<b>196,467.92</b>	<b>0.79</b>					
<b>Irlanda</b>									
200,000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.875% 23/01/2028	USD	184,260.56	0.73					
			<b>184,260.56</b>	<b>0.73</b>					
				<b>21,458,175.69</b>	<b>85.15</b>				
<b>Total cartera de títulos</b>				<b>21,458,175.69</b>	<b>85.15</b>				

## Instrumentos financieros derivados a 31/03/2023

Denomina- ción	Venta / Compra	Tipo de interés (%)	Fecha de venci- miento	Divisa	Nocional	Valor del swap en USD
<b>Swap de incumplimiento de crédito</b>						
CDX NORTH AMERICA INVESTMENT GRADE SERIES 38 VERSION 1	Venta	1.000	20/06/2032	USD	15,000,000.00	(43,876.95)
						<b>(43,876.95)</b>

Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
<b>Futuros sobre tipos de interés</b>				
31	US LONG BOND (CBT) 21/06/2023	USD	4,065,843.75	180,914.06

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US High Yield

(Denominado en USD)

## Estadísticas

				<b>Gastos corrientes en %*</b>			
<b>Patrimonio neto</b>	31/03/2023	USD	158,329,564.65	Capitalisation I (USD)	31/03/2023	0.88%	
	30/09/2022	USD	183,907,050.39	Capitalisation I Hedged (i) (EUR)	31/03/2023	0.90%	
	30/09/2021	USD	282,153,556.75	Capitalisation P (USD)	31/03/2023	1.30%	
<b>Valor liquidativo por acción**</b>				Capitalisation Z (USD)	31/03/2023	0.16%	
	Capitalisation I (USD)	31/03/2023	USD	5,842.62	Capitalisation Zz (USD)	31/03/2023	0.01%
	30/09/2022	USD	5,422.77	<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(106.43%)	
30/09/2021	USD	6,314.56					
Capitalisation I Hedged (i) (EUR)	31/03/2023	EUR	5,122.13				
	30/09/2022	EUR	4,824.28				
	30/09/2021	EUR	-				
Capitalisation P (USD)	31/03/2023	USD	285.66				
	30/09/2022	USD	265.69				
	30/09/2021	USD	310.86				
Capitalisation Z (USD)	31/03/2023	USD	6,066.17				
	30/09/2022	USD	5,610.30				
	30/09/2021	USD	6,489.52				
Capitalisation Zz (USD)	31/03/2023	USD	298,182.25				
	30/09/2022	USD	275,567.02				
	30/09/2021	USD	318,274.90				
<b>Número de acciones</b>							
Capitalisation I (USD)	31/03/2023		92				
	30/09/2022		787				
	30/09/2021		17,066				
Capitalisation I Hedged (i) (EUR)	31/03/2023		6,758				
	30/09/2022		3,942				
	30/09/2021		-				
Capitalisation P (USD)	31/03/2023		9				
	30/09/2022		9				
	30/09/2021		9				
Capitalisation Z (USD)	31/03/2023		19,467				
	30/09/2022		28,109				
	30/09/2021		25,940				
Capitalisation Zz (USD)	31/03/2023		7				
	30/09/2022		12				
	30/09/2021		19				

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los gastos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs US High Yield

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>146,805,878.60</b>
Obligaciones y otros instrumentos de deuda		146,805,878.60
<b>Total instrumentos financieros derivados</b>	2	<b>629,421.70</b>
Contratos a plazo sobre divisas		565,463.06
Futuros		63,958.64
<b>Efectivo en bancos</b>		<b>7,969,001.82</b>
<b>Cuenta de depósito de garantía</b>		<b>739,668.90</b>
<b>Otros activos</b>	4, 12	<b>5,051,356.08</b>
<b>Total activos</b>		<b>161,195,327.10</b>
<b>Pasivos corrientes</b>	4, 12	<b>(2,865,762.45)</b>
<b>Total pasivo</b>		<b>(2,865,762.45)</b>
<b>Activos netos al final del período</b>		<b>158,329,564.65</b>

Las notas adjuntas forman parte integrante de estos estados financieros.



## Goldman Sachs US High Yield

(Denominado en USD)

## Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					986,000	COLGATE ENERGY PARTNERS III LLC 5.875% 01/07/2029	USD	933,858.58	0.59
<b>Obligaciones y otros instrumentos de deuda</b>					751,000	COMMERCIAL METALS CO 3.875% 15/02/2031	USD	641,913.09	0.41
<b>Estados Unidos</b>					443,000	COMMERCIAL METALS CO 4.375% 15/03/2032	USD	384,102.73	0.24
1,275,000	ACRISURE LLC / ACRISURE FINANCE INC 7.000% 15/11/2025	USD	1,193,435.02	0.75	750,000	COMSTOCK RESOURCES INC 5.875% 15/01/2030	USD	646,694.27	0.41
1,075,000	AETHON UNITED BR LP / AETHON UNITED FINANCE CORP 8.250% 15/02/2026	USD	1,054,358.57	0.67	700,000	COMSTOCK RESOURCES INC 6.750% 01/03/2029	USD	637,318.65	0.40
200,000	ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP 6.000% 01/06/2029	USD	149,091.08	0.09	1,000,000	CONTINENTAL RESOURCES INC/OK 5.750% 15/01/2031	USD	959,679.28	0.61
924,000	ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP 6.625% 15/07/2026	USD	887,439.62	0.56	365,000	CSC HOLDINGS LLC 4.125% 01/12/2030	USD	262,100.77	0.17
2,188,000	AMERICAN AIRLINES INC 11.750% 15/07/2025	USD	2,390,303.55	1.50	450,000	CSC HOLDINGS LLC 4.625% 01/12/2030	USD	221,456.51	0.14
308,000	AMERICAN AIRLINES INC 7.250% 15/02/2028	USD	299,530.00	0.19	575,000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 5.375% 15/08/2026	USD	31,108.33	0.02
1,100,000	AMERICAN AXLE & MANUFACTURING INC 5.000% 01/10/2029	USD	930,375.67	0.59	325,000	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 6.625% 15/08/2027	USD	3,960.91	0.00
1,210,000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.750% 01/03/2027	USD	1,181,829.26	0.75	933,197	DIEBOLD NIXDORF INC 8.500% 15/10/2026	USD	233,708.74	0.15
587,000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.750% 15/01/2028	USD	564,189.92	0.36	2,200,000	DISH DBS CORP 5.125% 01/06/2029	USD	1,160,898.31	0.72
1,300,000	ANTERO RESOURCES CORP 5.375% 01/03/2030	USD	1,207,240.24	0.76	200,000	DISH DBS CORP 7.375% 01/07/2028	USD	113,995.15	0.07
1,200,000	ARCHES BUYER INC 4.250% 01/06/2028	USD	1,002,597.34	0.63	1,675,000	DISH NETWORK CORP 11.750% 15/11/2027	USD	1,610,600.44	1.02
500,000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.250% 01/04/2028	USD	479,958.13	0.30	1,400,000	EARTHSTONE ENERGY HOLDINGS LLC 8.000% 15/04/2027	USD	1,373,431.57	0.87
500,000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.875% 01/04/2027	USD	490,493.02	0.31	1,250,000	ENLINK MIDSTREAM PARTNERS LP 5.450% 01/06/2047	USD	997,016.61	0.63
670,000	ARROW BIDCO LLC 9.500% 15/03/2024	USD	676,761.69	0.43	580,000	ENTEGRIS ESCROW CORP 4.750% 15/04/2029	USD	547,362.25	0.35
1,500,000	ASBURY AUTOMOTIVE GROUP INC 5.000% 15/02/2032	USD	1,314,898.41	0.83	1,250,000	FIRSTCASH INC 5.625% 01/01/2030	USD	1,152,867.98	0.73
1,640,000	AUDACY CAPITAL CORP 6.750% 31/03/2029	USD	120,296.21	0.08	1,000,000	FORD MOTOR CO 4.750% 15/01/2043	USD	761,259.54	0.48
1,000,000	AVIENT CORP 7.125% 01/08/2030	USD	1,031,273.22	0.65	1,200,000	FORD MOTOR CREDIT CO LLC 1.355% 07/02/2025	EUR	1,222,714.23	0.77
1,750,000	AXALTA COATING SYSTEMS LLC 3.375% 15/02/2029	USD	1,515,431.07	0.96	1,205,000	FORD MOTOR CREDIT CO LLC 2.900% 10/02/2029	USD	998,081.45	0.63
391,000	BALL CORP 6.875% 15/03/2028	USD	404,633.94	0.26	600,000	FORD MOTOR CREDIT CO LLC 2.900% 16/02/2028	USD	514,702.36	0.33
1,268,000	BCPE ULYSSES INTERMEDIATE INC 7.750% 01/04/2027	USD	993,171.12	0.63	339,000	FORD MOTOR CREDIT CO LLC 4.000% 13/11/2030	USD	289,231.72	0.18
1,405,000	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 6.625% 15/07/2026	USD	1,374,580.82	0.87	570,000	FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	USD	521,951.60	0.33
500,000	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 7.625% 15/12/2025	USD	496,260.94	0.31	1,500,000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.000% 01/05/2028	USD	1,302,147.29	0.82
1,441,000	BROADSTREET PARTNERS INC 5.875% 15/04/2029	USD	1,222,555.03	0.77	600,000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6.750% 01/05/2029	USD	475,500.00	0.30
1,628,000	BUILDERS FIRSTSOURCE INC 4.250% 01/02/2032	USD	1,407,542.12	0.89	1,234,000	GLOBAL INFRASTRUCTURE SOLUTIONS INC 7.500% 15/04/2032	USD	1,063,351.81	0.67
700,000	CALLON PETROLEUM CO 6.375% 01/07/2026	USD	666,919.09	0.42	800,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.375% 15/06/2026	USD	701,446.70	0.44
240,000	CALLON PETROLEUM CO 7.500% 15/06/2030	USD	225,472.53	0.14	350,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.750% 15/09/2030	USD	264,228.44	0.17
457,000	CALLON PETROLEUM CO 8.000% 01/08/2028	USD	452,859.43	0.29	450,000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 6.000% 15/04/2025	USD	433,125.00	0.27
1,186,000	CARGO AIRCRAFT MANAGEMENT INC 4.750% 01/02/2028	USD	1,060,897.02	0.67	508,000	HOLLY ENERGY PARTNERS LP / HOLLY ENERGY FINANCE CORP 5.000% 01/02/2028	USD	475,962.45	0.30
1,652,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.250% 15/01/2034	USD	1,279,596.76	0.81	1,454,000	HOWARD MIDSTREAM ENERGY PARTNERS LLC 6.750% 15/01/2027	USD	1,371,724.36	0.87
130,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.500% 01/05/2032	USD	106,203.00	0.07	545,000	HUB INTERNATIONAL LTD 5.625% 01/12/2029	USD	474,742.24	0.30
1,500,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.500% 01/06/2033	USD	1,196,161.19	0.76	950,000	HUB INTERNATIONAL LTD 7.000% 01/05/2026	USD	935,852.13	0.59
755,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.500% 15/08/2030	USD	636,397.90	0.40	1,525,000	HUGHES SATELLITE SYSTEMS CORP 5.250% 01/08/2026	USD	1,446,432.59	0.91
1,115,000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.750% 01/03/2030	USD	966,277.77	0.61	500,000	IHEARTCOMMUNICATIONS INC 5.250% 15/08/2027	USD	408,606.77	0.26
305,000	CHEMOURS CO/THE 4.000% 15/05/2026	EUR	304,940.42	0.19	1,000,000	IHEARTCOMMUNICATIONS INC 8.375% 01/05/2027	USD	726,774.54	0.46
1,345,000	CHEMOURS CO/THE 4.625% 15/11/2029	USD	1,113,778.00	0.70	1,333,000	IMOLA MERGER CORP 4.750% 15/05/2029	USD	1,191,843.76	0.75
2,044,000	CHS/COMMUNITY HEALTH SYSTEMS INC 5.625% 15/03/2027	USD	1,773,394.57	1.12	1,250,000	KINETIK HOLDINGS LP 5.875% 15/06/2030	USD	1,202,739.05	0.76
50,000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.125% 01/04/2030	USD	30,125.42	0.02	1,335,000	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 4.250% 01/02/2027	USD	1,054,284.44	0.67
1,375,000	CINEMARK USA INC 5.875% 15/03/2026	USD	1,294,915.41	0.82	269,000	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 4.750% 15/06/2029	USD	194,195.35	0.12
1,257,000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	1,122,129.29	0.71	1,580,000	LAREDO PETROLEUM INC 7.750% 31/07/2029	USD	1,315,960.76	0.83
75,000	CLEARWAY ENERGY OPERATING LLC 3.750% 15/01/2032	USD	62,572.10	0.04	1,000,000	LPL HOLDINGS INC 4.000% 15/03/2029	USD	899,850.01	0.57
1,440,000	CLEARWAY ENERGY OPERATING LLC 4.750% 15/03/2028	USD	1,375,094.26	0.87	1,150,000	MATTEL INC 3.750% 01/04/2029	USD	1,033,420.72	0.65
800,000	CLYDESDALE ACQUISITION HOLDINGS INC 6.625% 15/04/2029	USD	769,919.31	0.49	550,000	MATTEL INC 6.200% 01/10/2040	USD	496,377.22	0.31
867,000	CLYDESDALE ACQUISITION HOLDINGS INC 8.750% 15/04/2030	USD	774,168.85	0.49	219,000	MAUSER PACKAGING SOLUTIONS HOLDING CO 7.875% 15/08/2026	USD	218,917.10	0.14
1,350,000	CNX MIDSTREAM PARTNERS LP 4.750% 15/04/2030	USD	1,160,615.49	0.73	511,000	MCGRAW-HILL EDUCATION INC 5.750% 01/08/2028	USD	444,496.74	0.28
					1,000,000	MCGRAW-HILL EDUCATION INC 8.000% 01/08/2029	USD	807,204.65	0.51
					1,500,000	MEDLINE BORROWER LP 3.875% 01/04/2029	USD	1,301,472.65	0.82
					617,000	MEDLINE BORROWER LP 5.250% 01/10/2029	USD	535,304.00	0.34
					1,200,000	MICHAELS COS INC/THE 7.875% 01/05/2029	USD	839,723.18	0.53
					600,000	MIDCAP FINANCIAL ISSUER TRUST 5.625% 15/01/2030	USD	457,798.18	0.29

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US High Yield

(Denominado en USD)

Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
299,000	MIDCAP FINANCIAL ISSUER TRUST 6.500% 01/05/2028	USD	252,831.86	0.16	1,260,000	CLARIOS GLOBAL LP / CLARIOS US FINANCE CO 8.500% 15/05/2027	USD	1,264,526.18	0.80
1,275,000	MILLENNIUM ESCROW CORP 6.625% 01/08/2026	USD	827,957.38	0.52	436,000	TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC 7.750% 15/04/2026	USD	363,852.30	0.23
1,500,000	NETFLIX INC 3.625% 15/06/2030	EUR	1,566,364.15	0.99	1,750,000	VISTAJET MALTA FINANCE PLC / XO MANAGEMENT HOLDING INC 7.875% 01/05/2027	USD	1,688,574.51	1.07
1,367,000	NEXSTAR MEDIA INC 5.625% 15/07/2027	USD	1,266,244.14	0.80				<b>5,988,186.86</b>	<b>3.78</b>
1,589,000	NFP CORP 6.875% 15/08/2028	USD	1,364,840.85	0.86					
1,506,000	NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	1,432,717.32	0.90					
1,213,000	NORTHERN OIL AND GAS INC 8.125% 01/03/2028	USD	1,201,293.26	0.76					
1,086,000	NUSTAR LOGISTICS LP 6.000% 01/06/2026	USD	1,060,943.72	0.67	1,798,552	GLOBAL AIRCRAFT LEASING CO LTD 6.500% 15/09/2024	USD	1,623,923.25	1.03
882,000	OLYMPUS WATER US HOLDING CORP 3.875% 01/10/2028	EUR	778,278.02	0.49	1,077,000	TRANSOCEAN INC 11.500% 30/01/2027	USD	1,113,358.14	0.70
1,000,000	OLYMPUS WATER US HOLDING CORP 6.250% 01/10/2029	USD	739,847.00	0.47	609,000	TRANSOCEAN INC 8.750% 15/02/2030	USD	621,180.00	0.39
1,795,000	OT MERGER CORP 7.875% 15/10/2029	USD	1,060,647.51	0.67	91,000	TRANSOCEAN TITAN FINANCING LTD 8.375% 01/02/2028	USD	93,309.92	0.06
1,100,000	PACTIV EVERGREEN GROUP ISSUER INC/PACTIV EVERGREEN GROUP ISSUER LLC 4.000% 15/10/2027	USD	987,242.38	0.62				<b>3,451,771.31</b>	<b>2.18</b>
536,000	PERMIAN RESOURCES OPERATING LLC 6.875% 01/04/2027	USD	526,047.32	0.33					
625,000	PRA GROUP INC 5.000% 01/10/2029	USD	522,664.84	0.33	1,075,000	ADIANT GLOBAL HOLDINGS LTD 3.500% 15/08/2024	EUR	1,161,939.34	0.73
660,000	PRA GROUP INC 7.375% 01/09/2025	USD	657,003.75	0.41	552,000	ADIANT GLOBAL HOLDINGS LTD 4.875% 15/08/2026	USD	531,738.52	0.34
214,000	PRA GROUP INC 8.375% 01/02/2028	USD	213,943.87	0.14	1,250,000	AVIS BUDGET FINANCE PLC 4.750% 30/01/2026	EUR	1,323,747.61	0.84
1,000,000	PRIMO WATER HOLDINGS INC 3.875% 31/10/2028	EUR	943,636.49	0.60				<b>3,017,425.47</b>	<b>1.91</b>
1,494,000	QVC INC 4.850% 01/04/2024	USD	1,195,479.44	0.76					
1,273,000	RAND PARENT LLC 8.500% 15/02/2030	USD	1,196,497.12	0.76					
1,200,000	SCIL IV LLC / SCIL USA HOLDINGS LLC 5.375% 01/11/2026	USD	1,103,296.67	0.70					
1,327,000	SENSATA TECHNOLOGIES INC 3.750% 15/02/2031	USD	1,160,392.06	0.73	1,750,000	ALTICE FRANCE HOLDING SA 10.500% 15/05/2027	USD	1,338,498.68	0.85
1,497,000	SIZZLING PLATTER LLC / SIZZLING PLATTER FINANCE CORP 8.500% 28/11/2025	USD	1,359,125.10	0.86	200,000	ALTICE FRANCE HOLDING SA 6.000% 15/02/2028	USD	127,058.86	0.08
1,435,000	SMYRNA READY MIX CONCRETE LLC 6.000% 01/11/2028	USD	1,346,298.59	0.85	1,527,880	ARD FINANCE SA 5.000% 30/06/2027	EUR	1,240,535.03	0.78
700,000	SONIC AUTOMOTIVE INC 4.625% 15/11/2029	USD	593,871.87	0.38	750,000	GALAPAGOS HOLDING SA 7.000% 15/06/2022 - DEFAULTED	EUR	8.15	0.00
700,000	SONIC AUTOMOTIVE INC 4.875% 15/11/2031	USD	573,068.20	0.36				<b>2,706,100.72</b>	<b>1.71</b>
1,105,000	SPIRIT AEROSYSTEMS INC 9.375% 30/11/2029	USD	1,206,177.39	0.76					
465,000	STANDARD INDUSTRIES INC/NJ 2.250% 21/11/2026	EUR	438,421.35	0.28	251,000	BAUSCH HEALTH COS INC 11.000% 30/09/2028	USD	184,600.95	0.12
550,000	STANDARD INDUSTRIES INC/NJ 3.375% 15/01/2031	USD	441,107.26	0.28	49,000	BAUSCH HEALTH COS INC 14.000% 15/10/2030	USD	28,176.28	0.02
167,000	STANDARD INDUSTRIES INC/NJ 4.375% 15/07/2030	USD	144,998.15	0.09	252,000	CLARIOS GLOBAL LP 6.750% 15/05/2025	USD	254,404.97	0.16
351,000	STANDARD INDUSTRIES INC/NJ 4.750% 15/01/2028	USD	327,674.39	0.21	133,000	GARDA WORLD SECURITY CORP 7.750% 15/02/2028	USD	131,100.06	0.08
933,000	STAPLES INC 10.750% 15/04/2027	USD	676,591.38	0.43	1,000,000	GARDA WORLD SECURITY CORP 9.500% 01/11/2027	USD	950,737.45	0.60
943,000	STAPLES INC 7.500% 15/04/2026	USD	826,104.16	0.52	1,180,000	HUSKY III HOLDING LTD 13.000% 15/02/2025	USD	997,100.00	0.63
1,250,000	STARWOOD PROPERTY TRUST INC 3.750% 31/12/2024	USD	1,155,118.90	0.73				<b>2,546,119.71</b>	<b>1.61</b>
1,300,000	STONEX GROUP INC 8.625% 15/06/2025	USD	1,309,089.12	0.83					
1,468,000	SUNCOKE ENERGY INC 4.875% 30/06/2029	USD	1,287,462.84	0.81					
750,000	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6.000% 01/03/2027	USD	713,351.44	0.45					
860,000	TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6.000% 31/12/2030	USD	768,041.27	0.49					
1,366,000	TAP ROCK RESOURCES LLC 7.000% 01/10/2026	USD	1,200,498.84	0.76					
2,647,000	TENET HEALTHCARE CORP 4.250% 01/06/2029	USD	2,391,749.55	1.50	1,772,000	CASTLELAKE AVIATION FINANCE DAC 5.000% 15/04/2027	USD	1,575,074.29	0.99
310,000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	278,304.33	0.18				<b>1,575,074.29</b>	<b>0.99</b>
1,200,000	TRIUMPH GROUP INC 7.750% 15/08/2025	USD	1,100,148.76	0.69					
366,000	TRIUMPH GROUP INC 9.000% 15/03/2028	USD	367,271.31	0.23					
1,532,000	TTM TECHNOLOGIES INC 4.000% 01/03/2029	USD	1,332,766.79	0.84	338,000	ROYAL CARIBBEAN CRUISES LTD 11.625% 15/08/2027	USD	363,059.34	0.23
1,000,000	VICTORIA'S SECRET & CO 4.625% 15/07/2029	USD	809,200.45	0.51	563,000	ROYAL CARIBBEAN CRUISES LTD 5.375% 15/07/2027	USD	501,899.77	0.32
1,236,000	WHITE CAP PARENT LLC 8.250% 15/03/2026	USD	1,128,237.36	0.71	666,000	ROYAL CARIBBEAN CRUISES LTD 5.500% 01/04/2028	USD	587,612.99	0.36
525,000	WR GRACE HOLDINGS LLC 4.875% 15/06/2027	USD	505,877.94	0.32	71,000	ROYAL CARIBBEAN CRUISES LTD 7.250% 15/01/2030	USD	71,441.29	0.05
1,050,000	WR GRACE HOLDINGS LLC 5.625% 15/08/2029	USD	890,783.91	0.56				<b>1,524,013.39</b>	<b>0.96</b>
			<b>120,283,690.80</b>	<b>75.97</b>					
	<b>Supranacional - Multinacional</b>								
643,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP/ATLAS LUXCO 4 SARL 3.625% 01/06/2028	EUR	575,415.89	0.36	913,000	INEOS QUATTRO FINANCE 1 PLC 3.750% 15/07/2026	EUR	859,844.87	0.55
809,000	ARDAGH METAL PACKAGING FINANCE USA LLC / ARDAGH METAL PACKAGING FINANCE PLC 3.250% 01/09/2028	USD	698,741.77	0.44	348,000	INEOS QUATTRO FINANCE 2 PLC 3.375% 15/01/2026	USD	319,826.72	0.20
1,500,000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 4.125% 15/08/2026	USD	1,397,076.21	0.88				<b>1,179,671.59</b>	<b>0.75</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs US High Yield

(Denominado en USD)

## Cartera de títulos a 31/03/2023 (continuación)

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Bermudas</b>				
207,000	NCL CORP LTD 5.875% 15/02/2027	USD	193,012.90	0.12
1,100,000	NCL CORP LTD 5.875% 15/03/2026	USD	936,155.02	0.59
			<b>1,129,167.92</b>	<b>0.71</b>
<b>Francia</b>				
1,200,000	ALTICE FRANCE SA/FRANCE 3.375% 15/01/2028	EUR	1,017,963.71	0.64
			<b>1,017,963.71</b>	<b>0.64</b>
<b>Países Bajos</b>				
1,236,000	DIEBOLD NIXDORF DUTCH HOLDING BV 9.000% 15/07/2025	EUR	663,977.89	0.42
			<b>663,977.89</b>	<b>0.42</b>
			<b>146,805,878.60</b>	<b>92.72</b>

<b>Total cartera de títulos</b>	<b>146,805,878.60</b>	<b>92.72</b>
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## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD
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**Contratos a plazo sobre divisas**

36,230,687.39	EUR	38,772,270.11	USD	19/04/2023	38,772,270.11	623,342.62
62,981.07	USD	51,000.00	GBP	30/06/2023	62,981.07	(187.70)
1,952,657.34	USD	1,818,271.53	EUR	19/04/2023	1,952,657.34	(24,448.98)
12,845,813.01	USD	11,795,000.00	EUR	30/06/2023	12,845,813.01	(33,242.88)
					<b>53,633,721.53</b>	<b>565,463.06</b>

Cantidad	Denomina- ción	Divisa	Compromisos en USD	Pérdidas o ganancias no realizadas en USD
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**Futuros sobre tipos de interés**

(30)	EURO-BOBL FUTURE 08/06/2023	EUR	3,842,121.71	(81,809.68)
(22)	EURO-BUND FUTURE 08/06/2023	EUR	3,246,834.03	(109,231.68)
60	US 10YR ULTRA FUTURE 21/06/2023	USD	7,268,437.50	255,000.00
			<b>14,357,393.24</b>	<b>63,958.64</b>

<b>Total instrumentos financieros derivados</b>	<b>629,421.70</b>
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## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>146,805,878.60</b>	<b>92.72</b>
<b>Total instrumentos financieros derivados</b>	<b>629,421.70</b>	<b>0.40</b>
<b>Efectivo en bancos</b>	<b>7,969,001.82</b>	<b>5.03</b>
<b>Otros activos y pasivos</b>	<b>2,925,262.53</b>	<b>1.85</b>
<b>Total activos netos</b>	<b>158,329,564.65</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs USD Green Bond

(Denominado en USD)

## Estadísticas

<b>Patrimonio neto</b>	31/03/2023 USD	21,657,681.08
	30/09/2022	-
	30/09/2021	-
<b>Valor liquidativo por acción**</b>		
Capitalization R (USD)	31/03/2023 USD	251.64
	30/09/2022 USD	-
	30/09/2021 USD	-
Capitalization Z Hedged (i) (EUR)	31/03/2023 EUR	4,983.13
	30/09/2022 EUR	-
	30/09/2021 EUR	-
<b>Número de acciones</b>		
Capitalization R (USD)	31/03/2023	8
	30/09/2022	-
	30/09/2021	-
Capitalization Z Hedged (i) (EUR)	31/03/2023	4,000
	30/09/2022	-
	30/09/2021	-
<b>Gastos corrientes en %*</b>		
Capitalization R (USD)	31/03/2023	0.38%
Capitalization Z Hedged (i) (EUR)	31/03/2023	0.15%
<b>Índice de rotación de la cartera en %*</b>	31/03/2023	(16.49%)

\* Los datos de rotación de la cartera han sido calculados por el Agente Administrativo (ver nota 14).

Los costos de transacción están incluidos en el precio de compra/venta de los valores (si corresponde). Estos costos, que no se tratan como gastos operativos, no se incluyen en el cálculo de los cargos corrientes.

Los gastos corrientes y la tasa de rotación de la cartera no están auditados.

Los gastos corrientes y la tasa de rotación de la cartera se calculan para los últimos doce meses.

Los gastos corrientes se anualizan para periodos inferiores a un año. La tasa de rotación de la cartera no se anualiza para periodos inferiores a un año.

\*\* Valor liquidativo por acción oficial, incluido ajuste de precios, en su caso.

# Goldman Sachs USD Green Bond

(Denominado en USD)

Estados financieros

## Estado de los activos netos a 31/03/2023

	Notas	
<b>Total cartera de títulos</b>	2	<b>20,880,360.45</b>
Obligaciones y otros instrumentos de deuda		20,880,360.45
<b>Total instrumentos financieros derivados</b>	2	<b>633,751.66</b>
Contratos a plazo sobre divisas		633,751.66
<b>Efectivo en bancos</b>		<b>483,805.48</b>
<b>Cuenta de depósito de garantía</b>		<b>141,739.51</b>
<b>Otros activos</b>	4	<b>468,078.80</b>
<b>Total activos</b>		<b>22,607,735.90</b>
<b>Pasivos corrientes</b>	4, 12	<b>(931,904.03)</b>
<b>Total instrumentos financieros derivados</b>	2	<b>(18,150.79)</b>
Futuros		(18,150.79)
<b>Total pasivo</b>		<b>(950,054.82)</b>
<b>Activos netos al final del período</b>		<b>21,657,681.08</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs USD Green Bond

(Denominado en USD)

Cartera de títulos a 31/03/2023

Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL	Cantidad/ Nominal	Denomina- ción	Divisa	Valor de mercado en USD	% VL
<b>Valores mobiliarios e instrumentos del mercado monetario admitidos a cotización oficial en una Bolsa de valores y/o negociados en otro mercado reglamentado</b>					1,800,000	ELECTRICITE DE FRANCE SA 3.625% 13/10/2025	USD	1,751,502.65	8.09
								<b>2,630,995.17</b>	<b>12.15</b>
<b>Obligaciones y otros instrumentos de deuda</b>					<b>Supranacional - Multinacional</b>				
<b>Estados Unidos</b>					200,000	EUROPEAN INVESTMENT BANK 0.750% 23/09/2030	USD	163,010.69	0.75
					900,000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	856,052.98	3.95
								<b>1,019,063.67</b>	<b>4.70</b>
					<b>Corea del Sur</b>				
50,000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.950% 15/03/2034	USD	39,984.64	0.18	700,000	LG CHEM LTD 3.625% 15/04/2029	USD	658,424.42	3.04
250,000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.750% 15/04/2035	USD	234,238.08	1.08	200,000	SK HYNIX INC 6.500% 17/01/2033	USD	197,070.41	0.91
200,000	ALEXANDRIA REAL ESTATE EQUITIES 2.000% 18/05/2032	USD	152,810.11	0.71				<b>855,494.83</b>	<b>3.95</b>
200,000	AMGEN INC 3.000% 22/02/2029	USD	183,855.51	0.85	<b>Irlanda</b>				
130,000	APPLE INC 3.000% 20/06/2027	USD	125,569.85	0.58	800,000	BANK OF IRELAND GROUP PLC 16/09/2026 FRN	USD	797,169.95	3.68
100,000	ARIZONA PUBLIC SERVICE CO 2.650% 15/09/2050	USD	62,362.47	0.29				<b>797,169.95</b>	<b>3.68</b>
500,000	AVALONBAY COMMUNITIES INC 2.050% 15/01/2032	USD	401,994.80	1.86	<b>Chile</b>				
900,000	AVANGRID INC 3.200% 15/04/2025	USD	862,950.72	3.98	200,000	CHILE GOVERNMENT INTERNATIONAL BOND 2.550% 27/01/2032	USD	171,173.16	0.79
1,000,000	AVANGRID INC 3.800% 01/06/2029	USD	939,564.01	4.34	250,000	CHILE GOVERNMENT INTERNATIONAL BOND 3.500% 25/01/2050	USD	187,853.82	0.87
100,000	BOSTON PROPERTIES LP 2.550% 01/04/2032	USD	71,172.33	0.33	200,000	INVERSIONES CMPC SA 4.375% 04/04/2027	USD	190,184.45	0.88
200,000	BOSTON PROPERTIES LP 3.400% 21/06/2029	USD	163,161.54	0.75				<b>549,211.43</b>	<b>2.54</b>
1,500,000	DUKE ENERGY PROGRESS LLC 3.450% 15/03/2029	USD	1,402,877.30	6.49	<b>Canadá</b>				
200,000	EQUINIX INC 1.550% 15/03/2028	USD	170,120.78	0.79	500,000	MANULIFE FINANCIAL CORP 3.703% 16/03/2032	USD	461,617.36	2.13
600,000	EQUINIX INC 2.500% 15/05/2031	USD	494,256.65	2.28				<b>461,617.36</b>	<b>2.13</b>
700,000	HEALTHPEAK OP LLC 2.125% 01/12/2028	USD	607,009.22	2.80	<b>India</b>				
200,000	KILROY REALTY LP 2.500% 15/11/2032	USD	126,076.12	0.58	200,000	POWER FINANCE CORP LTD 3.750% 06/12/2027 EMTN	USD	186,093.09	0.85
200,000	MICRON TECHNOLOGY INC 2.703% 15/04/2032 GMTN	USD	160,038.37	0.74	200,000	REC LTD 3.875% 07/07/2027 EMTN	USD	187,418.34	0.87
400,000	NIAGARA MOHAWK POWER CORP 1.960% 27/06/2030	USD	325,136.90	1.50				<b>373,511.43</b>	<b>1.72</b>
200,000	NIAGARA MOHAWK POWER CORP 5.783% 16/09/2052	USD	207,299.78	0.96	<b>Indonesia</b>				
200,000	NORTHERN STATES POWER CO/MN 2.250% 01/04/2031	USD	169,610.20	0.78	300,000	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.700% 06/06/2032	USD	300,767.00	1.39
50,000	NORTHERN STATES POWER CO/MN 3.200% 01/04/2052	USD	36,798.39	0.17				<b>300,767.00</b>	<b>1.39</b>
200,000	NORTHERN STATES POWER CO/MN 4.500% 01/06/2052	USD	184,677.71	0.85	<b>Japón</b>				
200,000	PEPSICO INC 2.875% 15/10/2049	USD	152,391.08	0.70	300,000	NORINCHUKIN BANK/THE 1.284% 22/09/2026	USD	265,868.58	1.23
100,000	PIEDMONT OPERATING PARTNERSHIP LP 3.150% 15/08/2030	USD	73,944.03	0.34				<b>265,868.58</b>	<b>1.23</b>
500,000	PRUDENTIAL FINANCIAL INC 1.500% 10/03/2026	USD	456,208.30	2.11	<b>Hong Kong</b>				
150,000	PUBLIC SERVICE CO OF COLORADO 3.200% 01/03/2050	USD	111,047.25	0.51	300,000	MTR CORP LTD 1.625% 19/08/2030 EMTN	USD	249,447.58	1.15
150,000	PUBLIC SERVICE CO OF COLORADO 4.100% 15/06/2048	USD	128,519.18	0.59				<b>249,447.58</b>	<b>1.15</b>
200,000	SOUTHWESTERN PUBLIC SERVICE CO 3.750% 15/06/2049	USD	157,234.72	0.73	<b>Singapur</b>				
200,000	VERIZON COMMUNICATIONS INC 2.850% 03/09/2041	USD	145,823.50	0.67	200,000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025 EMTN	USD	187,423.38	0.87
150,000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	121,275.31	0.56				<b>187,423.38</b>	<b>0.87</b>
200,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	193,162.91	0.89	<b>Total cartera de títulos</b>				
700,000	XYLEM INC/NY 1.950% 30/01/2028	USD	619,825.58	2.86				<b>20,880,360.45</b>	<b>96.41</b>
800,000	XYLEM INC/NY 2.250% 30/01/2031	USD	673,578.65	3.11					
			<b>9,954,575.99</b>	<b>45.96</b>					
<b>Países Bajos</b>									
200,000	ABN AMRO BANK NV 13/12/2029 FRN	USD	168,150.70	0.78					
300,000	COOPERATIEVE RABOBANK UA 24/02/2027 FRN	USD	265,715.29	1.23					
600,000	COOPERATIEVE RABOBANK UA 24/09/2026 FRN	USD	537,659.49	2.48					
1,200,000	EDP FINANCE BV 6.300% 11/10/2027	USD	1,249,358.40	5.77					
900,000	ING GROEP NV 01/07/2026 FRN	USD	823,474.71	3.80					
200,000	NEDERLANDSE WATERSCHAPSBANK NV 2.375% 24/03/2026	USD	190,855.49	0.88					
			<b>3,235,214.08</b>	<b>14.94</b>					
<b>Francia</b>									
1,000,000	BNP PARIBAS SA 30/06/2027 FRN	USD	879,492.52	4.06					

Las notas adjuntas forman parte integrante de estos estados financieros.

## Goldman Sachs USD Green Bond

(Denominado en USD)

## Instrumentos financieros derivados a 31/03/2023

Por cobrar	Por pagar	Fecha de Compromisos venci- miento	en USD	Pérdidas o ganancias no realizadas en USD
<b>Contratos a plazo sobre divisas</b>				
20,000,000.00 EUR	21,113,360.00 USD	19/04/2023	21,113,360.00	633,736.49
19,669.51 USD	18,000.00 EUR	30/06/2023	19,669.51	15.17
			<b>21,133,029.51</b>	<b>633,751.66</b>
<b>Futuros sobre tipos de interés</b>				
1 EURO-BUND FUTURE 08/06/2023	EUR		147,583.37	(3,639.61)
7 US ULTRA BOND (CBT) 21/06/2023	USD		987,875.00	(6,343.75)
6 US 10YR ULTRA FUTURE 21/06/2023	USD		726,843.75	2,410.71
(29) US 5YR NOTE (CBT) 30/06/2023	USD		3,175,726.58	(10,578.14)
			<b>5,038,028.70</b>	<b>(18,150.79)</b>
<b>Total instrumentos financieros derivados</b>			<b>615,600.87</b>	

## Resumen de activos netos a 31/03/2023

		% VL
<b>Total cartera de títulos</b>	<b>20,880,360.45</b>	<b>96.41</b>
<b>Total instrumentos financieros derivados</b>	<b>615,600.87</b>	<b>2.84</b>
<b>Efectivo en bancos</b>	<b>483,805.48</b>	<b>2.23</b>
<b>Otros activos y pasivos</b>	<b>(322,085.72)</b>	<b>(1.48)</b>
<b>Total activos netos</b>	<b>21,657,681.08</b>	<b>100.00</b>

Las notas adjuntas forman parte integrante de estos estados financieros.

# NOTAS SOBRE LOS ESTADOS FINANCIEROS

## 1- Información general

Goldman Sachs Funds III (la "Sociedad" o el "Fondo") es una "sociedad de inversión de capital variable" ("SICAV") constituida como sociedad anónima (*public limited company*) con duración ilimitada el 6 de septiembre de 1993, y regulada con arreglo a la Parte I de la versión modificada de la Ley de Luxemburgo del 17 de diciembre de 2010 sobre organismos de inversión colectiva.

El acta de constitución y los estatutos sociales de la Sociedad se han publicado en el *Mémorial C, Recueil Spécial des Sociétés et Associations du Grand-Duché de Luxembourg*, y se han depositado en el Registro del Tribunal del Distrito de Luxemburgo, en el cual se pueden consultar y solicitar copias de los mismos mediante pago de las tasas de registro.

La Sociedad está inscrita en el Registro Mercantil de Luxemburgo con el número B 44 873.

Actualmente la Sociedad ofrece a los inversores las siguientes clases de acciones:

Nombre de la clase de acciones	Descripción
Capitalisation I	Acciones de capitalización reservadas a inversores institucionales.
Capitalisation I Hedged*	Acciones de capitalización reservadas a inversores institucionales y denominadas en una moneda distinta de la moneda de referencia del subfondo. Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.
Capitalisation M	Acciones de capitalización reservadas a inversores institucionales que se diferencian de la clase de acciones "I" en que están sujetas a una comisión de gestión de un máximo del 1.5% y una comisión de suscripción de un máximo del 5%. Se distribuyen por filiales de la Sociedad Gestora o, a discreción del Consejo de Administración, por agentes de distribución y/o en determinados países en los que las condiciones de mercado requieren esta estructura de comisiones.
Capitalisation N	Acciones de capitalización dirigidas a inversores individuales que no abonan comisiones de retrocesión y mantienen su cuenta de valores en los Países Bajos en una entidad financiera sujeta a la regulación neerlandesa. La comisión máxima de gestión para la clase de acciones "N" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "N" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". No se aplican comisiones de suscripción y conversión para estas clases de acciones.
Capitalisation N Hedged*	Acciones de capitalización que no abonan comisiones de retrocesión, están dirigidas a inversores individuales del mercado neerlandés y están denominadas en una moneda distinta de la moneda de referencia del subfondo. La comisión máxima de gestión para la clase de acciones "N" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "N" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". No se aplican comisiones de suscripción y conversión para estas clases de acciones. Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.
Capitalisation O	Acciones de capitalización dirigidas a inversores individuales que son clientes de agentes de distribución que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo sobre tipos de acciones O con relación a las inversiones de sus clientes en la Sociedad. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "O" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "O" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "O" corresponde a los máximos aplicables a la clase de acciones "P".



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Capitalisation O Hedged*	<p>Acciones de capitalización dirigidas a inversores individuales que son clientes de agentes de distribución que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo sobre tipos de acciones O con relación a las inversiones de sus clientes en la Sociedad y que están denominadas en una moneda distinta de la moneda de referencia del subfondo. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "O" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "O" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "O" corresponde a los máximos aplicables a la clase de acciones "P".</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Capitalisation P	Acciones de capitalización dirigidas a inversores individuales.
Capitalisation P Hedged*	<p>Acciones de capitalización dirigidas a inversores individuales y denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Capitalisation Q	<p>Acciones de capitalización reservadas a inversores institucionales. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "Q" es inferior a la comisión máxima de gestión para la clase de acciones "I". La comisión de servicios fija para la clase de acciones "Q" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "I". No se aplican comisiones de suscripción y conversión para estas clases de acciones.</p>
Capitalisation R	<p>Acciones de capitalización dirigidas a inversores individuales que son clientes de agentes de distribución que ofrecen servicios de asesoramiento basados en acuerdos de comisiones aparte. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "R" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "R" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P".</p> <p>El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "R" corresponde a los aplicables a la clase de acciones "P".</p>
Capitalisation R Hedged*	<p>Acciones de capitalización dirigidas a inversores individuales que son clientes de agentes de distribución que ofrecen servicios de asesoramiento basados en acuerdos de comisiones aparte y que están denominadas en una moneda distinta de la moneda de referencia del subfondo. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "R" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "R" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "R" corresponde a los aplicables a la clase de acciones "P".</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Capitalisation S	<p>Acciones de capitalización dirigidas a beneficiarios efectivos corporativos con suscripción mínima de 1,000,000 EUR o equivalente y sujetas a un impuesto de suscripción de un 0.05% anual sobre los activos netos.</p>
Capitalisation T	<p>Acciones de capitalización reservadas a inversores institucionales que se diferencian de la clase de acciones "I" en que están sujetas a una comisión de gestión menor o igual y una comisión de suscripción de un máximo del 5%. Se distribuyen por filiales de la Sociedad Gestora o, a discreción del Consejo de Administración, por agentes de distribución y/o en determinados países en los que las condiciones de mercado requieren esta estructura de comisiones.</p>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Capitalisation U	<p>Acciones de capitalización para las que no se abonan comisiones de retrocesión, destinadas a determinados inversores institucionales con sede en Suiza, para fines de gestión discrecional que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo especial relativo a la clase de acciones "U" con relación a su inversión en la Sociedad. La comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "U" no es superior a la comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "I", tal y como se indica en la ficha de datos de cada subfondo. No se aplican comisiones de suscripción y conversión para estas clases de acciones.</p>
Capitalisation U Hedged*	<p>Acciones de capitalización para las que no se abonan comisiones de retrocesión, destinadas a determinados inversores institucionales con sede en Suiza, para fines de gestión discrecional que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo especial relativo a la clase de acciones "U" con relación a su inversión en la Sociedad. La comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "U" no es superior a la comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "I", tal y como se indica en la ficha de datos de cada subfondo. No se aplican comisiones de suscripción y conversión para estas clases de acciones. Acciones de capitalización denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Capitalisation V	<p>Acciones de capitalización reservadas a inversores institucionales que difieren de la clase de acciones "I" en que conllevan comisiones de gestión más altas.</p>
Capitalisation X	<p>Acciones de capitalización dirigidas a inversores individuales que se diferencian de la clase "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas.</p>
Capitalisation X Hedged*	<p>Acciones de capitalización dirigidas a inversores individuales que se diferencian de la clase de acciones "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Capitalisation Y	<p>Acciones de capitalización reservadas a inversores individuales que son clientes de agentes de distribución que, a su vez, han suscrito acuerdos de distribución específicos con la Sociedad Gestora, las cuales están sujetas a una comisión de ventas diferida contingente y difieren de la clase de acciones "X" en que aplican una comisión de distribución adicional del 1%.</p> <p>No se aplicará comisión de suscripción para estas acciones.</p>
Capitalisation Y Hedged*	<p>Acciones de capitalización reservadas a inversores individuales que son clientes de agentes de distribución que, a su vez, han suscrito acuerdos de distribución específicos con la Sociedad Gestora, las cuales están sujetas a una comisión de ventas diferida contingente, difieren de la clase de acciones "X" en que aplican una comisión de distribución adicional del 1% y están denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>No se aplicará comisión de suscripción para estas acciones.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Capitalisation Z	<p>Acciones de capitalización reservadas a inversores institucionales que, por decisión de la Sociedad Gestora, hayan firmado un acuerdo de gestión especial ("Acuerdo Especial"), además de su acuerdo de suscripción relativo a su inversión en el Fondo.</p> <p>En el caso de esta clase de acciones, la comisión de gestión es aplicada y cobrada directamente por la Sociedad Gestora al accionista, tal como se determina en el Acuerdo Especial.</p> <p>La inversión en esta clase de acciones requiere un mínimo de tenencia de 5,000,000 EUR o equivalente en otra moneda.</p>
Capitalisation Z Hedged*	<p>Acciones de capitalización reservadas a inversores institucionales que, por decisión de la Sociedad Gestora, hayan firmado un acuerdo de gestión especial ("Acuerdo Especial"), además de su acuerdo de suscripción relativo a su inversión en el Fondo, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo. En el caso de esta clase de acciones, la comisión de gestión es aplicada y cobrada directamente por la Sociedad Gestora al accionista, tal como se determina en el Acuerdo Especial. La inversión en esta clase de acciones requiere un mínimo de tenencia de 5,000,000 EUR o equivalente en otra moneda.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Capitalisation Zz	<p>Acciones de capitalización reservadas a inversores institucionales que se diferencian de la clase de acciones "Z" en que la Sociedad Gestora aplica y cobra directamente al accionista una comisión de servicios por la gestión del fondo que cubre la comisión de gestión, la comisión de servicios y cualesquiera otras comisiones, tal y como se ha estipulado en el acuerdo de servicios de gestión del fondo ("Acuerdo de servicios de gestión del fondo") firmado con la Sociedad Gestora a su discreción.</p>
Capitalisation Zz Hedged*	<p>Acciones de capitalización reservadas a inversores institucionales que se diferencian de la clase de acciones "Z" en que la Sociedad Gestora aplica y cobra directamente al accionista una comisión de servicios por la gestión del fondo que cubre la comisión de gestión, la comisión de servicios y cualesquiera otras comisiones, tal y como se ha estipulado en el acuerdo de servicios de gestión del fondo ("Acuerdo de servicios de gestión del fondo") firmado con la Sociedad Gestora a su discreción, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution D (Q)	<p>Acciones de distribución reservadas a inversores individuales en el mercado neerlandés – dividendo trimestral.</p> <p>No se aplican comisiones de suscripción y conversión para estas acciones.</p>
Distribution I	<p>Acciones de distribución reservadas a inversores institucionales.</p>
Distribution I Hedged*	<p>Acciones de distribución reservadas a inversores institucionales y denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution I (HY) Hedged*	<p>Acciones de distribución reservadas a inversores institucionales y denominadas en una moneda distinta de la moneda de referencia del subfondo - dividendo bianual.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution I (M)	<p>Acciones de distribución reservadas a inversores institucionales – dividendo mensual.</p>
Distribution I (M) Hedged*	<p>Acciones de distribución reservadas a inversores institucionales y denominadas en una moneda distinta de la moneda de referencia del subfondo - dividendo mensual.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution I (Q)	<p>Acciones de distribución reservadas a inversores institucionales – dividendo trimestral.</p>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Distribution I (Q) Hedged*	<p>Acciones de distribución reservadas a inversores institucionales y denominadas en una moneda distinta de la moneda de referencia del subfondo - dividendo trimestral.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution N	<p>Acciones de distribución dirigidas a inversores individuales que no abonan comisiones de retrocesión y mantienen su cuenta de valores en los Países Bajos en una entidad financiera sujeta a la regulación neerlandesa. La comisión máxima de gestión para la clase de acciones "N" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "N" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P".</p> <p>No se aplican comisiones de suscripción y conversión para estas clases de acciones.</p>
Distribution N Hedged*	<p>Acciones de distribución que no abonan comisiones de retrocesión, están dirigidas a inversores individuales del mercado neerlandés y están denominadas en una moneda distinta de la moneda de referencia del subfondo. La comisión máxima de gestión para la clase de acciones "N" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "N" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". No se aplican comisiones de suscripción y conversión para estas clases de acciones.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution N (Q)	<p>Acciones de distribución que no abonan comisiones de retrocesión y están dirigidas a inversores individuales del mercado neerlandés. La comisión máxima de gestión para la clase de acciones "N" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "N" corresponde al porcentaje de la comisión de servicios fija para la clase "P" – dividendo trimestral. No se aplican comisiones de suscripción y conversión para estas clases de acciones.</p>
Distribution N (Q) Hedged*	<p>Acciones de distribución que no abonan comisiones de retrocesión, están dirigidas a inversores individuales del mercado neerlandés y están denominadas en una moneda distinta de la moneda de referencia del subfondo. La comisión máxima de gestión para la clase de acciones "N" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "N" corresponde al porcentaje de la comisión de servicios fija para la clase "P" – dividendo trimestral.</p> <p>No se aplican comisiones de suscripción y conversión para estas clases de acciones.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution O	<p>Acciones de distribución dirigidas a inversores individuales que son clientes de agentes de distribución que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo sobre tipos de acciones O con relación a las inversiones de sus clientes en la Sociedad. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "O" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "O" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "O" corresponde a los máximos aplicables a la clase de acciones "P".</p>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Distribution O Hedged*	<p>Acciones de distribución dirigidas a inversores individuales que son clientes de agentes de distribución que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo sobre tipos de acciones O con relación a las inversiones de sus clientes en la Sociedad y que están denominadas en una moneda distinta de la moneda de referencia del subfondo. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "O" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "O" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "O" corresponde a los máximos aplicables a la clase de acciones "P".</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution O (Q)	<p>Acciones de distribución dirigidas a inversores individuales que son clientes de agentes de distribución que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo sobre tipos de acciones O con relación a las inversiones de sus clientes en la Sociedad. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "O" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "O" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "O" corresponde a los máximos aplicables a la clase de acciones "P" – dividendo trimestral.</p>
Distribution P	<p>Acciones de distribución dirigidas a inversores individuales.</p>
Distribution P Hedged*	<p>Acciones de distribución reservadas a inversores individuales y denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution P (M)	<p>Acciones de distribución dirigidas a inversores individuales – dividendo trimestral. Acciones de distribución dirigidas a inversores individuales – dividendo mensual.</p>
Distribution P (M) Hedged*	<p>Acciones de distribución reservadas a inversores individuales y denominadas en una moneda distinta de la moneda de referencia del subfondo – dividendo mensual.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution P (Q)	<p>Acciones de distribución dirigidas a inversores individuales – dividendo trimestral.</p>
Distribution Q	<p>Acciones de distribución reservadas a los inversores institucionales. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "Q" es inferior a la comisión máxima de gestión para la clase de acciones "I". La comisión de servicios fija para la clase de acciones "Q" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "I". No se aplican comisiones de suscripción y conversión para estas clases de acciones. La comisión de gestión, la comisión de servicios fija y la comisión de suscripción de cada Subfondo se mencionan en la ficha de datos respectiva de este.</p>
Distribution R	<p>Acciones de distribución dirigidas a inversores individuales que son clientes de agentes de distribución que ofrecen servicios de asesoramiento basados en acuerdos de comisiones aparte. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "R" es inferior a la comisión máxima de gestión para la clase de acciones "P".</p> <p>La comisión de servicios fija para la clase de acciones "R" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P".</p> <p>El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "R" corresponde a los aplicables a la clase de acciones "P".</p>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Distribution R Hedged*	<p>Acciones de distribución dirigidas a inversores individuales que son clientes de agentes de distribución que ofrecen servicios de asesoramiento basados en acuerdos de comisiones aparte y que están denominadas en una moneda distinta de la moneda de referencia del subfondo. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "R" es inferior a la comisión máxima de gestión para la clase de acciones "P". La comisión de servicios fija para la clase de acciones "R" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P". El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "R" corresponde a los aplicables a la clase de acciones "P".</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution R (Q)	<p>Acciones de distribución dirigidas a inversores individuales que son clientes de agentes de distribución que ofrecen servicios de asesoramiento basados en acuerdos de comisiones aparte. No se abonan comisiones de retrocesión o similares. La comisión máxima de gestión para la clase de acciones "R" es inferior a la comisión máxima de gestión para la clase de acciones "P".</p> <p>La comisión de servicios fija para la clase de acciones "R" corresponde al porcentaje de la comisión de servicios fija para la clase de acciones "P".</p> <p>El porcentaje máximo de las comisiones de suscripción y conversión para la clase de acciones "R" corresponde a los aplicables a la clase de acciones "P" – dividendo trimestral.</p>
Distribution T	<p>Acciones de distribución reservadas a inversores institucionales que se diferencian de la clase de acciones "I" en que están sujetas a una comisión de gestión menor o igual y una comisión de suscripción de un máximo del 5%. Se distribuyen por filiales de la Sociedad Gestora o, a discreción del Consejo de Administración, por agentes de distribución y/o en determinados países en los que las condiciones de mercado requieren esta estructura de comisiones.</p>
Distribution U (M)	<p>Acciones de distribución para las que no se abonan comisiones de retrocesión, destinadas a determinados inversores institucionales con sede en Suiza, para fines de gestión discrecional que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo especial relativo a la clase de acciones "U" con relación a su inversión en la Sociedad. La comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "U" no es superior a la comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "I", tal y como se indica en la ficha de datos de cada subfondo. No se aplican comisiones de suscripción y conversión para este tipo de clase de acciones – dividendo mensual.</p>
Distribution U (Q)	<p>Acciones de distribución para las que no se abonan comisiones de retrocesión, destinadas a determinados inversores institucionales con sede en Suiza, para fines de gestión discrecional que, por decisión de la Sociedad Gestora, hayan concluido con la Sociedad Gestora un acuerdo especial relativo a la clase de acciones "U" con relación a su inversión en la Sociedad. La comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "U" no es superior a la comisión máxima de gestión —la comisión por resultados, si procede— y la comisión de servicios fija para la clase de acciones "I", tal y como se indica en la ficha de datos de cada subfondo. No se aplican comisiones de suscripción y conversión para este tipo de clase de acciones – dividendo trimestral.</p>
Distribution X	<p>Acciones de distribución dirigidas a inversores individuales que se diferencian de la clase de acciones "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas.</p>



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Distribution X Hedged*	Acciones de distribución dirigidas a inversores individuales que se diferencian de la clase de acciones "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo. Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.
Distribution X (M)	Acciones de distribución dirigidas a inversores individuales que se diferencian de la clase de acciones "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas – dividendo mensual.
Distribution X (M) Hedged*	Acciones de distribución dirigidas a inversores individuales que se diferencian de la clase de acciones "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo – dividendo mensual. Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.
Distribution X (Q)	Acciones de distribución dirigidas a inversores individuales que se diferencian de la clase de acciones "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas – dividendo trimestral.
Distribution X (Q) Hedged*	Acciones de distribución dirigidas a inversores individuales que se diferencian de la clase de acciones "P" en que están sujetas a una mayor comisión de gestión y se distribuyen en determinados países en los que las condiciones de mercado requieren una estructura de comisiones más elevadas, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo – dividendo trimestral. Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.
Distribution Y (M)	Acciones de distribución reservadas a inversores individuales que son clientes de agentes de distribución que, a su vez, han suscrito acuerdos de distribución específicos con la Sociedad Gestora, las cuales están sujetas a una comisión de ventas diferida contingente y difieren de la clase de acciones "X" en que aplican una comisión de distribución adicional del 1% – dividendo mensual. No se aplicará comisión de suscripción para estas acciones.
Distribution Y (M) Hedged*	Acciones de distribución reservadas a inversores individuales que son clientes de agentes de distribución que, a su vez, han suscrito acuerdos de distribución específicos con la Sociedad Gestora, las cuales están sujetas a una comisión de ventas diferida contingente, difieren de la clase de acciones "X" en que aplican una comisión de distribución adicional del 1% y están denominadas en una moneda distinta de la moneda de referencia del subfondo. No se aplicará comisión de suscripción para estas acciones. Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.
Distribution Z	Acciones de distribución reservadas a inversores institucionales que, por decisión de la Sociedad Gestora, hayan firmado un acuerdo de gestión especial ("Acuerdo Especial"), además de su acuerdo de suscripción relativo a su inversión en el Fondo. En el caso de esta clase de acciones, la comisión de gestión es aplicada y cobrada directamente por la Sociedad Gestora al accionista, tal como se determina en el Acuerdo Especial. La inversión en esta clase de acciones requiere un mínimo de tenencia de 5,000,000 EUR o equivalente en otra moneda.

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Distribution Z Hedged*	<p>Acciones de distribución reservadas a inversores institucionales que, por decisión de la Sociedad Gestora, hayan firmado un acuerdo de gestión especial ("Acuerdo Especial"), además de su acuerdo de suscripción relativo a su inversión en el Fondo, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo.</p> <p>En el caso de esta clase de acciones, la comisión de gestión es aplicada y cobrada directamente por la Sociedad Gestora al accionista, tal como se determina en el Acuerdo Especial. La inversión en esta clase de acciones requiere un mínimo de tenencia de 5,000,000 EUR o equivalente en otra moneda.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution Z (HY) Hedged*	<p>Acciones de distribución reservadas a inversores institucionales que, por decisión de la Sociedad Gestora, hayan firmado un acuerdo de gestión especial ("Acuerdo Especial"), además de su acuerdo de suscripción relativo a su inversión en el Fondo, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo – dividendo bienal.</p> <p>En el caso de esta clase de acciones, la comisión de gestión es aplicada y cobrada directamente por la Sociedad Gestora al accionista, tal como se determina en el Acuerdo Especial. La inversión en esta clase de acciones requiere un mínimo de tenencia de 5,000,000 EUR o equivalente en otra moneda.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution Z (M) Hedged*	<p>Acciones de distribución reservadas a inversores institucionales que, por decisión de la Sociedad Gestora, hayan firmado un acuerdo de gestión especial ("Acuerdo Especial"), además de su acuerdo de suscripción relativo a su inversión en el Fondo, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo – dividendo mensual.</p> <p>En el caso de esta clase de acciones, la comisión de gestión es aplicada y cobrada directamente por la Sociedad Gestora al accionista, tal como se determina en el Acuerdo Especial. La inversión en esta clase de acciones requiere un mínimo de tenencia de 5,000,000 EUR o equivalente en otra moneda.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution Z (Q) Hedged*	<p>Acciones de distribución reservadas a inversores institucionales que, por decisión de la Sociedad Gestora, hayan firmado un acuerdo de gestión especial ("Acuerdo Especial"), además de su acuerdo de suscripción relativo a su inversión en el Fondo, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo – dividendo trimestral.</p> <p>En el caso de esta clase de acciones, la comisión de gestión es aplicada y cobrada directamente por la Sociedad Gestora al accionista, tal como se determina en el Acuerdo Especial. La inversión en esta clase de acciones requiere un mínimo de tenencia de 5,000,000 EUR o equivalente en otra moneda.</p> <p>Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.</p>
Distribution Zz	<p>Acciones de distribución reservadas a inversores institucionales que se diferencian de la clase de acciones "Z" en que la Sociedad Gestora aplica y cobra directamente al accionista una comisión de servicios por la gestión del fondo que cubre la comisión de gestión, la comisión de servicios y cualesquiera otras comisiones, tal y como se ha estipulado en el acuerdo de servicios de gestión del fondo ("Acuerdo de servicios de gestión del fondo") firmado con la Sociedad Gestora a su discreción, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo.</p>



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Nombre de la clase de acciones	Descripción
Distribution Zz Hedged*	Acciones de distribución reservadas a inversores institucionales que se diferencian de la clase de acciones "Z" en que la Sociedad Gestora aplica y cobra directamente al accionista una comisión de servicios por la gestión del fondo que cubre la comisión de gestión, la comisión de servicios y cualesquiera otras comisiones, tal y como se ha estipulado en el acuerdo de servicios de gestión del fondo ("Acuerdo de servicios de gestión del fondo") firmado con la Sociedad Gestora a su discreción, y que están denominadas en una moneda distinta de la moneda de referencia del subfondo. Estas acciones utilizan técnicas de cobertura de la exposición de la moneda de referencia del subfondo.

\* La intención es ofrecer cobertura total o parcial del valor de los activos netos en la moneda de referencia del subfondo o de la exposición cambiaria de determinados activos del subfondo en cuestión (aunque no necesariamente todos ellos) frente a la moneda de referencia de la clase de acciones cubierta o frente a una moneda alternativa. En general, está previsto llevar a cabo dichas operaciones de cobertura mediante el uso de distintos instrumentos financieros derivados, incluidos, entre otros, contratos a plazo extrabursátiles sobre divisas y acuerdos de *swaps* de divisas. Los beneficios y las pérdidas derivadas de dichas transacciones de cobertura se imputarán a la correspondiente clase o clases de acciones con cobertura cambiaria.

Entre las técnicas utilizadas para fines de cobertura de la clase de acciones figuran:

- operaciones de cobertura para reducir el impacto de las fluctuaciones del tipo de cambio entre la moneda en la que está denominada la clase de acciones y la moneda de referencia del subfondo en cuestión ("cobertura de la moneda base");
- operaciones de cobertura para reducir el impacto de las fluctuaciones del tipo de cambio entre la exposición cambiaria derivada de las posiciones del subfondo en cuestión y la moneda en la que está denominada la clase de acciones ("cobertura de la cartera a nivel de clase de acciones");
- operaciones de cobertura para reducir el impacto de las fluctuaciones del tipo de cambio entre la exposición cambiaria derivada de las posiciones del índice de referencia en cuestión y la moneda en la que está denominada la clase de acciones ("cobertura de la referencia a nivel de clase de acciones");
- operaciones de cobertura para reducir el impacto de las fluctuaciones del tipo de cambio a raíz de las correlaciones entre las monedas derivadas de las posiciones del subfondo en cuestión y la moneda en la que está denominada la clase de acciones ("cobertura por sustitución a nivel de clase de acciones").

Se informa a los inversores de que no todas las clases de acciones se ofrecen en cada subfondo de la Sociedad.

### Políticas de inversión

Se informa a los accionistas de que en el folleto, que se encuentra a disposición de estos en el banco depositario y en el domicilio social de la Sociedad indicados en el presente Informe, se describen de forma detallada las políticas de inversión de cada subfondo. Asimismo, el folleto se remitirá de forma gratuita a cualquier persona que lo solicite.

Los siguientes subfondos mantienen inversiones en otros subfondos del Fondo. A 31 de marzo de 2023 dichas inversiones consisten en:

Subfondo inversor	Subfondo en el que invierte	Inversión a valor de mercado a 31 de marzo de 2023
Goldman Sachs Emerging Markets Debt (Hard Currency)	Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	89,907,265.18 USD
Goldman Sachs Emerging Markets Debt (Hard Currency)	Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)	89,410,089.23 USD
Goldman Sachs Emerging Markets Debt (Hard Currency)	Goldman Sachs Frontier Markets Debt (Hard Currency)	183,854,738.19 USD

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo inversor	Subfondo en el que invierte	Inversión a valor de mercado a 31 de marzo de 2023
Goldman Sachs Euro Bond	Goldman Sachs AAA ABS	15,952,378.87 EUR
Goldman Sachs Euro Bond	Goldman Sachs European ABS	15,895,096.97 EUR
Goldman Sachs Euro Long Duration Bond	Goldman Sachs European ABS	6,232,710.29 EUR
Goldman Sachs Global Convertible Bond Opportunities	Goldman Sachs Global Convertible Bond	21,294,390.44 USD
Goldman Sachs Global High Yield (Antes NN)	Goldman Sachs Asia High Yield (Antes NN)	35,051,393.70 EUR
Goldman Sachs Global High Yield (Antes NN)	Goldman Sachs Europe High Yield (Antes NN)	52,403,947.41 EUR
Goldman Sachs Global High Yield (Antes NN)	Goldman Sachs US High Yield	104,237,956.40 EUR

Los estados financieros consolidados se calcularon sobre la base de la agregación de los estados financieros de los subfondos individuales sin eliminar, si las hubiere, ningún tipo de inversiones. A 31 de marzo de 2023, las inversiones cruzadas dentro del Fondo ascendían a 583,647,560.10 EUR o un 1.79% del patrimonio neto consolidado. Se ha excluido de la tabla la inversión en Goldman Sachs Funds VI debido a que no corresponde al ámbito de los subfondos Goldman Sachs Funds III.

### Cambios

El subfondo NN (L) European Participation Equity se liquidó el 17 de noviembre de 2022.

El subfondo NN (L) Multi Asset High Income se liquidó el 28 de noviembre de 2022.

La única inversión negociable de Goldman Sachs Emerging Europe Equity, Polymetal International, se vendió con fecha 13 de octubre de 2022. No se han producido otros acontecimientos recientes relativos al subfondo.

El subfondo Goldman Sachs US Behavioural Equity se liquidó el 7 de marzo de 2023.

El subfondo Goldman Sachs USD Green Bond comenzó a funcionar el 15 de marzo de 2023 (primer valor liquidativo de 16 de marzo de 2023).

El subfondo Goldman Sachs Global Impact Corporate Bond comenzó a funcionar el 22 de marzo de 2023 (primer valor liquidativo de 23 de marzo de 2023).

### Valoración de las inversiones rusas al cierre del periodo

Desde el comienzo de la guerra entre Rusia y Ucrania, el 24 de febrero de 2022, las sanciones económicas y financieras internacionales impuestas contra Rusia han generado inquietud respecto a la liquidez en los mercados financieros en general, y en especial en los de Rusia, Ucrania y Bielorrusia.

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Dado que los subfondos, a excepción de Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity, Goldman Sachs Emerging Europe Equity, Goldman Sachs Emerging Markets Equity Income, Goldman Sachs Emerging Markets Corporate Debt (antes NN), Goldman Sachs Global Flexible Multi-Asset, Goldman Sachs Global Flexible Multi-Asset Premium, Goldman Sachs Europe High Yield (antes NN), Goldman Sachs Global Yield Opportunities (antes NN), Goldman Sachs Frontier Markets Debt (Hard Currency) y Goldman Sachs Emerging Markets Debt (Hard Currency) no tienen inversiones directas en estos países, el impacto es limitado. La exposición a la inversión en Rusia por parte de NN (L) Emerging Europe Equity es significativa, por lo que dio lugar a la suspensión del valor liquidativo el 1 de marzo de 2022. El subfondo inició su liquidación el 24 de junio de 2022.

El efecto en los restantes subfondos cotizados es limitado. El Consejo de Administración vigila de forma constante la evolución de los acontecimientos y se esforzará por actuar atendiendo al interés de los accionistas de sus fondos.

A 31 de marzo de 2023, los valores emitidos por empresas rusas presentan un importante descuento o se valoran como "cero" en la cartera de los respectivos subfondos con exposición a dichos valores. Puede que este valor con un importante descuento o de cero no refleje el valor intrínseco de dichas empresas, sino el hecho de que tales valores no son negociables desde el 31 de marzo de 2023.

### Cambio de denominación con efecto el 6 de marzo de 2023

El 6 de marzo de 2023 se modificaron la denominación del subfondo, así como la de NN (L). También se modifica la denominación de la entidad jurídica NN Investment Partners B.V. En el informe semestral de fecha 31 de marzo de 2023 se han empleado las nuevas denominaciones, ya que se aplican desde el 6 de marzo de 2023.

Denominación desde el 6 de marzo de 2023	Denominación hasta el 5 de marzo de 2023
Goldman Sachs Funds III	NN (L)
Goldman Sachs AAA ABS	NN (L) AAA ABS
Goldman Sachs Alternative Beta	NN (L) Alternative Beta
Goldman Sachs Asia Equity Growth & Income	NN (L) Asia Income
Goldman Sachs Asia High Yield (Antes NN)	NN (L) Asian High Yield
Goldman Sachs Asian Debt (Hard Currency)	NN (L) Asian Debt (Hard Currency)
Goldman Sachs Belgium Government Bond	NN (L) Belgian Government Bond
Goldman Sachs Commodity Enhanced	NN (L) Commodity Enhanced
Goldman Sachs Corporate Green Bond	NN (L) Corporate Green Bond
Goldman Sachs Emerging Europe Equity	NN (L) Emerging Europe Equity
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	NN (L) Emerging Markets Corporate Debt

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Denominación desde el 6 de marzo de 2023	Denominación hasta el 5 de marzo de 2023
Goldman Sachs Emerging Markets Debt (Hard Currency)	NN (L) Emerging Markets Debt (Hard Currency)
Goldman Sachs Emerging Markets Debt (Local Bond)	NN (L) Emerging Markets Debt (Local Bond)
Goldman Sachs Emerging Markets Debt (Local Currency)	NN (L) Emerging Markets Debt (Local Currency)
Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)	NN (L) Emerging Markets Debt Short Duration (Hard Currency)
Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity	NN (L) Emerging Markets Enhanced Index Sustainable Equity
Goldman Sachs Emerging Markets Equity Income	NN (L) Emerging Markets High Dividend
Goldman Sachs Euro Bond	NN (L) Euro Fixed Income
Goldman Sachs Euro Covered Bond	NN (L) Euro Covered Bond
Goldman Sachs Euro Credit	NN (L) Euro Credit
Goldman Sachs Euro Liquidity	NN (L) Euro Liquidity
Goldman Sachs Euro Long Duration Bond	NN (L) Euro Long Duration Bond
Goldman Sachs Euro Short Duration Bond	NN (L) Euro Short Duration
Goldman Sachs Euro Sustainable Credit	NN (L) Euro Sustainable Credit
Goldman Sachs Euro Sustainable Credit (ex-Financials)	NN (L) Euro Sustainable Credit (excluding Financials)
Goldman Sachs Euromix Bond	NN (L) Euromix Bond
Goldman Sachs Europe Enhanced Index Sustainable Equity	NN (L) European Enhanced Index Sustainable Equity
Goldman Sachs Europe Equity	NN (L) European Equity
Goldman Sachs Europe Equity Income	NN (L) European High Dividend
Goldman Sachs Europe High Yield (Antes NN)	NN (L) European High Yield

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Denominación desde el 6 de marzo de 2023	Denominación hasta el 5 de marzo de 2023
Goldman Sachs Europe Real Estate Equity	NN (L) European Real Estate
Goldman Sachs Europe Sustainable Equity	NN (L) European Sustainable Equity
Goldman Sachs Europe Sustainable Small Cap Equity	NN (L) European Sustainable Small Caps
Goldman Sachs European ABS	NN (L) European ABS
Goldman Sachs Eurozone Equity	NN (L) EURO Equity
Goldman Sachs Eurozone Equity Growth & Income	NN (L) Euro Income
Goldman Sachs Eurozone Equity Income	NN (L) Euro High Dividend
Goldman Sachs Frontier Markets Debt (Hard Currency)	NN (L) Frontier Markets Debt (Hard Currency)
Goldman Sachs Global Banking & Insurance Equity	NN (L) Banking & Insurance
Goldman Sachs Global Bond Opportunities (Antes NN)	NN (L) Global Bond Opportunities
Goldman Sachs Global Climate & Environment Equity	NN (L) Climate & Environment
Goldman Sachs Global Convertible Bond	NN (L) Global Convertible Bond
Goldman Sachs Global Convertible Bond Opportunities	NN (L) Global Convertible Opportunities
Goldman Sachs Global Energy Equity	NN (L) Energy
Goldman Sachs Global Enhanced Index Sustainable Equity	NN (L) Global Enhanced Index Sustainable Equity
Goldman Sachs Global Equity Impact Opportunities	NN (L) Global Equity Impact Opportunities
Goldman Sachs Global Equity Income	NN (L) Global High Dividend
Goldman Sachs Global Flexible Multi-Asset	NN (L) First Class Multi Asset
Goldman Sachs Global Flexible Multi-Asset Premium	NN (L) First Class Multi Asset Premium

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Denominación desde el 6 de marzo de 2023	Denominación hasta el 5 de marzo de 2023
Goldman Sachs Global Food & Beverages Equity	NN (L) Food & Beverages
Goldman Sachs Global Health & Well-being Equity	NN (L) Health & Well-being
Goldman Sachs Global Health Care Equity	NN (L) Health Care
Goldman Sachs Global High Yield (Antes NN)	NN (L) Global High Yield
Goldman Sachs Global Impact Corporate Bond	NN (L) Global Impact Corporate Bond
Goldman Sachs Global Inflation Linked Bond	NN (L) Global Inflation Linked Bond
Goldman Sachs Global Investment Grade Credit (Antes NN)	NN (L) Global Investment Grade Credit
Goldman Sachs Global Real Estate Equity (Antes NN)	NN (L) Global Real Estate
Goldman Sachs Global Smart Connectivity Equity	NN (L) Smart Connectivity
Goldman Sachs Global Sustainable Equity	NN (L) Global Sustainable Equity
Goldman Sachs Global Yield Opportunities (Antes NN)	NN (L) First Class Yield Opportunities
Goldman Sachs Greater China Equity	NN (L) Greater China Equity
Goldman Sachs Green Bond	NN (L) Green Bond
Goldman Sachs Green Bond Short Duration	NN (L) Green Bond Short Duration
Goldman Sachs Japan Equity (Antes NN)	NN (L) Japan Equity
Goldman Sachs Multi Asset Factor Opportunities	NN (L) Multi Asset Factor Opportunities
Goldman Sachs North America Enhanced Index Sustainable Equity	NN (L) North America Enhanced Index Sustainable Equity
Goldman Sachs Protection	NN (L) First Class Protection
Goldman Sachs Social Bond	NN (L) Social Bond
Goldman Sachs Sovereign Green Bond	NN (L) Sovereign Green Bond

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Denominación desde el 6 de marzo de 2023	Denominación hasta el 5 de marzo de 2023
Goldman Sachs Sustainable Yield Opportunities	NN (L) First Class Sustainable Yield Opportunities
Goldman Sachs US Behavioural Equity	NN (L) US Behavioural Equity
Goldman Sachs US Dollar Credit	NN (L) US Credit
Goldman Sachs US Enhanced Equity	NN (L) US Enhanced Core Concentrated Equity
Goldman Sachs US Equity Income	NN (L) US High Dividend
Goldman Sachs US Factor Credit	NN (L) US Factor Credit
Goldman Sachs US High Yield	NN (L) US High Yield
Goldman Sachs USD Green Bond	NN (L) USD Green Bond
Goldman Sachs Asset Management B.V.	NN Investment Partners B.V.
<a href="http://www.gsam.com/responsible-investing">www.gsam.com/responsible-investing</a>	<a href="http://www.nnip.com">www.nnip.com</a>

### 2- Resumen de políticas contables importantes

Los estados financieros se elaboran sobre la contabilidad basada en el principio de continuidad y se presentan de conformidad con los principios y reglamentos contables generalmente aceptados en vigor en Luxemburgo, a excepción de Goldman Sachs Emerging Europe Equity, NN (L) European Participation Equity, NN (L) Multi Asset High Income y Goldman Sachs US Behavioural Equity, para los que se adoptó una contabilidad que no se basa en el principio de continuidad.

#### Conversión de divisas

Los estados financieros han sido elaborados en la moneda contable de cada subfondo. El activo y pasivo expresados en divisas distintas a la moneda contable del subfondo serán convertidos a dicha moneda a los tipos de cambio vigentes en la fecha de cierre.

Los ingresos y gastos expresados en divisas distintas a la moneda contable del subfondo serán convertidos a dicha moneda a los tipos de cambio vigentes en la fecha de la transacción.

Las distintas partidas en los estados financieros consolidados corresponden a la suma de las correspondientes partidas en los estados financieros de cada subfondo, convertidos, si fuera aplicable, a EUR, la moneda de consolidación de la Sociedad, a los tipos de cambio vigentes en la fecha de cierre.

La diferencia de valoración de los activos netos de los subfondos a comienzo del ejercicio con el tipo de cambio aplicable en la fecha de los estados financieros se registra en la partida "Diferencia de conversión" en el estado consolidado de las operaciones y cambios en el patrimonio neto.

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

A 31 de marzo de 2023 se utilizaron los siguientes tipos de cambio:

1 EUR	3.9900	AED	1 EUR =	8.5286	HKD	1 EUR =	4.0862	PEN
	1.6222	AUD		380.3501	HUF		4.6805	PLN
	116.5218	BDT		16,290.7752	IDR		3.9547	QAR
	5.5086	BRL		3.9119	ILS		4.9474	RON
	1.4703	CAD		89.2872	INR		84.4172	RUB
	0.9925	CHF		144.5956	JPY		4.0782	SAR
	858.9583	CLP		143.9546	KES		11.2660	SEK
	7.4610	CNH		1,414.3950	KRW		1.4445	SGD
	7.4659	CNY		0.3334	KWD		37.1512	THB
	5,062.1078	COP		19.6169	MXN		20.8544	TRY
	23.4770	CZK		4.7940	MYR		33.0797	TWD
	1.9559	DEM		500.5819	NGN		1.0865	USD
	7.4493	DKK		11.3785	NOK		19.2763	ZAR
	0.8787	GBP		1.7365	NZD			
1 JPY =	0.0069	EUR						
1 USD =	3.6725	AED	1 USD =	0.9204	EUR	1 USD =	1.5983	NZD
	208.9911	ARS		0.8088	GBP		3.7611	PEN
	1.4931	AUD		11.5500	GHS		54.365	PHP
	5.0703	BRL		7.8500	HKD		4.3081	PLN
1 USD	1.3534	CAD	1 USD =	350.0852	HUF	1 USD =	3.6400	QAR
	0.9136	CHF		14,994.5000	IDR		4.5538	RON
	790.6100	CLP		3.6007	ILS		107.98	RSD
	6.8673	CNH		82.1825	INR		3.7537	SAR
	6.8719	CNY		133.0900	JPY		10.3696	SEK
	4,659.3100	COP		1,301.8500	KRW		1.3296	SGD
	21.6089	CZK		0.3069	KWD		34.195	THB
	1.8003	DEM		18.0560	MXN		19.195	TRY
	6.8566	DKK		4.4125	MYR		30.4475	TWD
	54.7500	DOP		460.75	NGN		38.7940	UYU
	30.8000	EGP		10.4731	NOK		17.7425	ZAR

### Valoración de los títulos

El valor de todos los activos se calcula bajo la responsabilidad del Consejo de Administración de la Sociedad.

En el caso de los Valores mobiliarios e Instrumentos del mercado monetario o derivados admitidos a cotización en una bolsa de valores oficial o negociados en cualquier otro mercado regulado, la valoración de los activos de la Sociedad se basará en el último precio disponible en el mercado principal en el que se negocian estos valores, instrumentos del mercado monetario o derivados, conforme a lo dispuesto por un servicio de cotización reconocido que autorice en Consejo de Administración de la Sociedad. Si estos precios no fuesen representativos del valor razonable, estos valores, Instrumentos del mercado monetario o derivados, así como otros activos autorizados, se valorarán con arreglo a sus precios de venta previsibles, conforme a lo que determine de buena fe el Consejo de Administración de la Sociedad.



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Los Valores y los Instrumentos del mercado monetario que no se cotizan o negocian en ningún mercado regulado se valorarán con arreglo al último precio disponible, salvo que este no sea representativo de su verdadero valor; en este caso, la valoración se basará en el precio de venta previsible del valor, conforme a lo determinado de buena fe por el Consejo de Administración de la Sociedad.

Las inversiones en fondos de inversión de capital variable, coticen o no, se valoran conforme al último valor liquidativo por acción/participación disponible.

Los bonos (incluidos los bonos de titulización de activos) se valoran conforme al precio *clean* (excluyendo los intereses devengados), excepto en el caso de aquellos bonos identificados en la cartera de títulos del subfondo en cuestión. Los bonos valorados conforme al precio *dirty* se identifican con un asterisco en la cartera. La última cotización conocida utilizada para los bonos es el precio de comprador.

La metodología del Fondo para valorar los instrumentos del mercado monetario cumple los requisitos contemplados en el Reglamento sobre fondos del mercado monetario que entró en vigor el 21 de enero de 2019. El modelo de valoración determina que la valoración de los fondos del mercado monetario (FMM) se realizará diariamente. Los activos de un FMM se valorarán, siempre que sea posible, empleando la valoración a precios de mercado.

Al emplear la valoración a precios de mercado:

- a. los activos del FMM se valorarán al precio vendedor o comprador, en función de lo que resulte más prudente, a menos que se puedan liquidar al precio intermedio del mercado;
- b. únicamente se utilizarán datos de mercado de buena calidad; dichos datos se evaluarán sobre la base de la información siguiente:
  - i. el número y la calidad de las contrapartes,
  - ii. el volumen y el volumen de negocios del activo del FMM considerado en el mercado,
  - iii. el tamaño de la emisión y la proporción de la misma que el FMM se proponga comprar o vender.

Cuando no sea posible emplear la valoración a precios de mercado o los datos del mercado no sean de calidad suficiente, los activos de un FMM se valorarán de forma prudente, empleando la valoración según modelo. El modelo deberá permitir estimar con precisión el valor intrínseco del FMM, a partir de la información fundamental actualizada siguiente:

- a. el volumen y el volumen de negocios del activo considerado en el mercado;
- b. el tamaño de la emisión y la proporción de la misma que el FMM se proponga comprar o vender;
- c. el riesgo de mercado, el riesgo de tipo de interés y el riesgo de crédito conexos al activo.

Al emplear la valoración según modelo, no se utilizará el método del coste amortizado. El FMM calculará un valor liquidativo de cada acción o participación que será igual a la diferencia entre la suma de todos los activos de un FMM y la suma de todos sus pasivos, valorados con arreglo a la valoración a precios de mercado o a la valoración según modelo o a ambas, dividida por el número de participaciones o acciones vivas del FMM.

Las ganancias y las pérdidas realizadas sobre la cartera de títulos se calculan sobre la base del coste medio de los títulos vendidos.

### Valoración de derivados financieros

El valor de todos los activos se calcula bajo la responsabilidad del Consejo de Administración de la Sociedad.

En general los *swaps* son contratos por los que dos partes se comprometen durante un período concreto a intercambiar dos flujos, uno por el otro, que se determinan con arreglo a un valor nominal. Los flujos pueden estar asociados a un tipo o tipos de interés, de cambio, índice o índices o evento o eventos de crédito. Los contratos de *swap* se valoran mediante la diferencia entre los valores de los flujos previstos que pagará la contraparte al Subfondo y los que este debe a sus contrapartes. Los *swaps* son valorados con arreglo a su valor de mercado, que depende de diversos parámetros (nivel del índice, tipo de interés del mercado, duración residual del *swap*).

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Los valores razonables positivos netos de instrumentos de *swap* se consignarán como activos y los valores razonables negativos netos como pasivos en la partida "Total instrumentos financieros derivados" del estado del patrimonio neto. Las ganancias o (pérdidas) realizadas y los cambios en los resultados no realizados se registran en el Estado de las operaciones y cambios en el patrimonio neto.

Los *swaps* se valoran conforme al precio *clean* (excluyendo los intereses por cobrar/pagar), excepto en el caso de aquellos *swaps* identificados en el apartado instrumentos financieros derivados del subfondo en cuestión. Los intereses por percibir sobre los *swaps* se incluirán en la partida "Otros activos". Los intereses por abonar sobre los *swaps* se incluirán en la partida "Pasivos corrientes".

Los contratos a plazo sobre divisas representan obligaciones de compra o la venta de divisas con arreglo a tipos de cambio futuros que se determinan a precio fijo en el momento de la formalización de los contratos. Los contratos a plazo sobre divisas no vencidos se valoran al último tipo "a plazo" disponible en las fechas de valoración o en la fecha del balance y se registran la apreciación o (depreciación) no materializada. Los valores razonables positivos netos de los contratos a plazo sobre divisas se consignarán como activos y los valores razonables negativos netos como pasivos en la partida "Total instrumentos financieros derivados" del Estado de los activos netos. Las ganancias o (pérdidas) realizadas y los cambios en los resultados no realizados se registran en el Estado de las operaciones y cambios en el patrimonio neto.

Los contratos de futuros se valoran con arreglo al último precio de mercado disponible. Los depósitos de garantía iniciales se efectúan al formalizar los contratos de futuros. Los pagos del margen de variación se efectúan o perciben, en función de la fluctuación diaria del valor de mercado del contrato y son registrados por el fondo como una apreciación o depreciación no realizada. Los valores razonables positivos netos de instrumentos de futuros se consignarán como activos y los valores razonables negativos netos como pasivos en la partida "Total instrumentos financieros derivados" del estado del patrimonio neto. Las ganancias o (pérdidas) realizadas y los cambios en los resultados no realizados se registran en el Estado de las operaciones y cambios en el patrimonio neto. A efectos de calcular las posiciones netas por divisa en instrumentos financieros, las posiciones se convierten al tipo de cambio vigente al final del período.

Los contratos de opciones cotizados en una bolsa de valores oficial u otro mercado regulado se valoran con arreglo al último precio de mercado conocido o, en caso de que existan varios mercados, según el último precio conocido en el mercado principal. Los contratos de opciones no cotizados en una bolsa de valores oficial u otro mercado regulado se valoran a su último valor de mercado conocido o, si no se dispone de un valor de mercado, con arreglo a su valor de mercado probable que estime razonable el Consejo de Administración del Fondo.

Los valores razonables positivos netos de instrumentos de opciones se consignarán como activos y los valores razonables negativos netos como pasivos en la partida "Total instrumentos financieros derivados" del estado del patrimonio neto. Las ganancias o (pérdidas) realizadas y los cambios en los resultados no realizados se registran en el Estado de las operaciones y cambios en el patrimonio neto.

### Efectivo

El efectivo se valora al coste, que se aproxima al valor de mercado.

El efectivo en divisas distintas a la moneda de referencia del subfondo se convierte a la moneda de referencia al tipo de cambio vigente en la fecha de valoración. Las diferencias en los tipos de cambio derivadas de la conversión se reconocen en el estado de las operaciones y cambios en el patrimonio neto como plusvalías o (minusvalías) sobre la divisa.

### Ingresos y gastos

Los dividendos se contabilizan en la fecha ex-dividendo, libres de retenciones en la fuente.

Los intereses se devengan diariamente.

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Los descuentos se acumulan y las primas se amortizan como ajustes al interés sobre bonos y otros títulos de deuda.

### 3- Metodología única de ajuste de precios

Un subfondo puede verse lastrado por un efecto de "dilución" de su valor liquidativo por acción, debido a que el precio al que suscribe o reembolsa un inversor acciones del subfondo no refleja los costes de *trading* y demás costes generados cuando la Gestora de Inversiones tiene que realizar operaciones en valores para gestionar los flujos de entrada y de salida de caja relacionados con dichas suscripciones o reembolsos.

Para contrarrestar este efecto, podrá aplicarse una metodología única de ajuste de precios con el objetivo de compensar los costes de transacción esperados que resulten de la diferencia entre flujos netos de entrada y de salida. Si en cualquier fecha de valoración el volumen agregado neto de transacciones en acciones de un subfondo supera un umbral predeterminado, el valor liquidativo por acción se podrá incrementar o disminuir, mediante un factor de ajuste predeterminado, para compensar los costes de transacción esperados relacionados con dichos flujos netos de entrada o de salida, respectivamente. Los flujos netos de entrada y de salida serán determinados por el Consejo de Administración sobre la base de la última información disponible en el momento de cálculo del valor liquidativo por acción.

El umbral predeterminado y los factores de ajuste se revisan regularmente y pueden ser objeto de adaptación. El factor de ajuste de precios se eleva al 1.50% del valor liquidativo del respectivo Subfondo, excepto en el caso de los Subfondos que invierten en instrumentos de renta fija, los cuales podrán aplicar un factor de ajuste de precios de un 3.00% como máximo.

En circunstancias excepcionales de mercado, en el caso de grandes volúmenes de solicitudes de suscripción, reembolso o conversión que puedan tener un efecto adverso sobre los intereses de los Accionistas, el Consejo de administración podrá, a su discreción, autorizar un aumento temporal de un factor de ajuste más allá del máximo factor de ajuste. Las circunstancias excepcionales del mercado pueden caracterizarse, entre otras cosas, como períodos de mayor volatilidad del mercado, falta de liquidez, dificultades en la intermediación de los operadores, condiciones de *trading* inestables, perturbaciones en los mercados, desconexión entre los precios del mercado y las valoraciones, y podrían ser el resultado de causas de fuerza mayor (actos de guerra, acciones sindicales, disturbios civiles o sabotaje cibernético, entre otros).

Los datos actuales relativos a umbrales y factores de ajuste para cada subfondo se indican y actualizan en el sitio web: [www.gsam.com/responsible-investing](http://www.gsam.com/responsible-investing).

El valor liquidativo de la acción indicado en la información estadística es el valor liquidativo de la acción publicado, mientras que el total de activos netos indicado en el estado de activos netos, el estado de las operaciones y cambios en el patrimonio y el resumen de los activos netos es el total del valor del activo neto, excluyendo cualquier ajuste de final de período.

A 31 de marzo de 2023, el método de ajuste de precios se aplicaba al siguiente subfondo:

- Goldman Sachs Global Real Estate Equity (antes NN).

A continuación se detalla la lista de los subfondos que han aplicado la metodología única de ajuste de precios durante el período del informe finalizado el 31 de marzo de 2023:

Subfondos	Umbrales	Suscripciones suscripciones	Suscripciones reembolsos
Goldman Sachs AAA ABS	1.00%	0.07%	0.03%
Goldman Sachs Alternative Beta	1.00%	0.02%	0.02%
Goldman Sachs Asia Equity Growth & Income	2.00%	0.24%	0.34%
Goldman Sachs Asia High Yield (Antes NN)	0.50%	0.60%	0.60%
Goldman Sachs Asian Debt (Hard Currency)	0.50%	0.18%	0.18%

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Umbrales	Suscripciones suscripciones	Suscripciones reembolsos
Goldman Sachs Belgium Government Bond	2.00%	0.04%	0.02%
Goldman Sachs Corporate Green Bond	1.00%	0.33%	0.17%
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	1.00%	0.38%	0.38%
Goldman Sachs Emerging Markets Debt (Hard Currency)	0.50%	0.43%	0.22%
Goldman Sachs Emerging Markets Debt (Local Bond)	1.00%	0.17%	0.08%
Goldman Sachs Emerging Markets Debt (Local Currency)	2.00%	0.17%	0.08%
Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity	1.00%	0.19%	0.26%
Goldman Sachs Emerging Markets Equity Income	2.00%	0.21%	0.27%
Goldman Sachs Euro Bond	1.00%	0.12%	0.06%
Goldman Sachs Euro Covered Bond	2.00%	0.10%	0.05%
Goldman Sachs Euro Credit	1.00%	0.27%	0.13%
Goldman Sachs Euro Long Duration Bond	1.00%	0.12%	0.06%
Goldman Sachs Euro Sustainable Credit	1.00%	0.27%	0.13%
Goldman Sachs Euro Sustainable Credit (ex-Financials)	1.00%	0.27%	0.13%
Goldman Sachs Euromix Bond	1.00%	0.04%	0.02%
Goldman Sachs Europe Enhanced Index Sustainable Equity	1.00%	0.18%	0.03%
Goldman Sachs Europe High Yield (Antes NN)	2.00%	0.60%	0.30%
Goldman Sachs Europe Real Estate Equity	2.00%	0.37%	0.22%
Goldman Sachs Europe Sustainable Equity	1.00%	0.20%	0.06%
Goldman Sachs European ABS	1.00%	0.13%	0.07%
Goldman Sachs Eurozone Equity	2.00%	0.21%	0.06%
Goldman Sachs Eurozone Equity Income	1.00%	0.21%	0.06%
Goldman Sachs Frontier Markets Debt (Hard Currency)	1.00%	0.43%	0.22%
Goldman Sachs Global Climate & Environment Equity	1.00%	0.18%	0.13%
Goldman Sachs Global Convertible Bond	2.00%	0.50%	0.25%
Goldman Sachs Global Convertible Bond Opportunities	1.00%	0.50%	0.25%
Goldman Sachs Global Energy Equity	2.00%	0.08%	0.06%
Goldman Sachs Global Enhanced Index Sustainable Equity	1.00%	0.05%	0.03%
Goldman Sachs Global Equity Impact Opportunities	1.00%	0.18%	0.13%
Goldman Sachs Global Equity Income	1.00%	0.15%	0.07%
Goldman Sachs Global Flexible Multi-Asset	1.00%	0.16%	0.09%
Goldman Sachs Global High Yield (Antes NN)	0.50%	0.53%	0.27%
Goldman Sachs Global Inflation Linked Bond	2.00%	0.05%	0.03%
Goldman Sachs Global Investment Grade Credit (Antes NN)	2.00%	0.27%	0.13%
Goldman Sachs Global Real Estate Equity (Antes NN)	1.00%	0.13%	0.11%
Goldman Sachs Global Sustainable Equity	1.00%	0.08%	0.06%

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Umbrales	Suscripciones suscripciones	Suscripciones reembolsos
Goldman Sachs Global Yield Opportunities (Antes NN)	2.00%	0.37%	0.27%
Goldman Sachs Greater China Equity	2.00%	0.24%	0.33%
Goldman Sachs Green Bond	1.00%	0.20%	0.10%
Goldman Sachs Green Bond Short Duration	1.00%	0.20%	0.10%
Goldman Sachs Japan Equity (Antes NN)	2.00%	0.15%	0.15%
Goldman Sachs Multi Asset Factor Opportunities	2.00%	0.11%	0.11%
Goldman Sachs North America Enhanced Index Sustainable Equity	1.00%	0.04%	0.04%
Goldman Sachs Social Bond	2.00%	0.20%	0.10%
Goldman Sachs Sovereign Green Bond	1.00%	0.13%	0.07%
Goldman Sachs US Dollar Credit	0.50%	0.27%	0.13%
Goldman Sachs US Equity Income	1.00%	0.06%	0.03%
Goldman Sachs US Factor Credit	2.00%	0.33%	0.17%
Goldman Sachs US High Yield	2.00%	0.53%	0.27%

Los factores de ajuste que se indican son los actualmente aplicables y no pueden ser los efectivos que se aplicaron durante el período cerrado el 31 de marzo de 2023.

#### 4- Otros activos y pasivos corrientes

La partida Otros activos incluye principalmente intereses devengados, deudores por ventas de títulos y otros instrumentos, deudores por suscripciones, otros deudores, garantías en efectivo pagaderas de agencias de valores y bolsa, e intereses por cobrar sobre *swaps*.

La partida Pasivos corrientes incluye principalmente comisiones devengadas, acreedores por compras de títulos y otros instrumentos, acreedores por reembolsos, garantías en efectivo por pagar a agencias de valores y bolsa, intereses por pagar sobre *swaps* y otros acreedores.

#### 5- Comisiones de gestión

De acuerdo con las condiciones del "Contrato de gestión colectiva de carteras" celebrado entre Goldman Sachs Asset Management B.V. y la SICAV, los subfondos abonan a esta una comisión de gestión anual que se calcula con arreglo a la media del patrimonio neto de cada clase de acciones, tal como se describe en la siguiente tabla. Esta comisión será pagadera a mes vencido.

A 31 de marzo de 2023 las comisiones de gestión efectivas de las clases de acciones activas ascendían a:

Subfondos	Comisión de gestión (anual)															
	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase
	D	I	M	N	O	P	Q	R	S	T	U	V	X	Y	Z*	Zz*
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs AAA ABS	-	0.12	-	-	-	-	-	-	-	-	-	-	0.60	-	0.00	0.00
Goldman Sachs Alternative Beta	-	0.50	-	0.50	-	1.00	-	0.50	-	-	-	-	1.30	-	-	0.00
Goldman Sachs Asia Equity Growth & Income	-	0.60	-	0.65	0.45	1.50	-	0.75	-	-	-	-	2.00	2.00	-	-
Goldman Sachs Asia High Yield (Antes NN)	-	0.72	-	-	-	1.00	-	-	-	-	0.39	-	-	-	-	-
Goldman Sachs Asian Debt (Hard Currency)	-	0.72	-	0.50	0.30	1.00	-	0.60	-	-	0.39	-	1.50	1.50	-	-

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Comisión de gestión (anual)															
	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase
	D	I	M	N	O	P	Q	R	S	T	U	V	X	Y	Z*	Zz*
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs Belgium Government Bond	-	-	-	-	-	0.60	-	0.36	-	-	-	-	-	-	-	-
Goldman Sachs Commodity Enhanced	-	0.50	-	0.50	0.30	1.00	-	-	-	-	-	-	1.30	-	0.00	0.00
Goldman Sachs Corporate Green Bond	-	0.20	-	-	-	0.40	0.07	0.20	-	-	-	-	0.75	-	0.00	-
Goldman Sachs Emerging Europe Equity <sup>(1)</sup>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	-	0.72	-	0.60	-	1.20	-	-	-	-	-	-	1.50	-	0.00	-
Goldman Sachs Emerging Markets Debt (Hard Currency)	-	0.72	-	0.60	0.36	1.20	-	0.72	-	-	-	-	1.50	1.50	0.00	0.00
Goldman Sachs Emerging Markets Debt (Local Bond)	-	0.72	-	0.50	-	1.00	-	-	-	-	-	-	1.50	-	-	0.00
Goldman Sachs Emerging Markets Debt (Local Currency)	-	0.72	-	0.50	-	1.00	-	0.72	-	-	-	-	1.50	-	0.00	0.00
Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)	-	0.50	-	-	-	1.00	-	-	-	-	-	-	-	-	0.00	-
Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity	-	0.10	-	0.10	-	0.35	-	0.10	-	-	-	-	0.85	0.85	0.00	-
Goldman Sachs Emerging Markets Equity Income	-	0.60	-	0.65	-	1.50	-	0.75	-	-	-	-	2.00	2.00	-	0.00
Goldman Sachs Euro Bond	-	0.36	-	0.35	0.20	0.65	-	0.36	-	-	-	0.65	0.75	-	0.00	-
Goldman Sachs Euro Covered Bond	-	0.24	-	0.25	-	-	-	-	-	-	-	-	-	-	0.00	0.00
Goldman Sachs Euro Credit	-	0.36	-	-	-	0.75	0.25	0.36	-	-	-	0.75	1.00	-	0.00	-
Goldman Sachs Euro Liquidity	-	-	-	0.01	-	0.01	-	0.01	0.01	-	-	-	0.01	-	-	-
Goldman Sachs Euro Long Duration Bond	-	0.36	-	0.20	-	0.65	-	0.36	-	-	-	-	0.75	-	-	-
Goldman Sachs Euro Short Duration Bond	-	0.36	-	-	-	0.60	-	0.36	-	-	-	-	-	-	0.00	-
Goldman Sachs Euro Sustainable Credit	-	0.36	-	0.23	-	0.65	-	0.36	-	0.19	-	-	0.75	-	0.00	-
Goldman Sachs Euro Sustainable Credit (ex-Financials)	-	0.36	-	0.23	0.20	0.65	-	0.36	-	-	-	-	0.75	-	-	-
Goldman Sachs Euromix Bond	-	0.36	-	0.25	-	0.65	-	0.36	-	-	-	-	0.75	-	0.00	-
Goldman Sachs Europe Enhanced Index Sustainable Equity	-	0.08	-	-	-	0.35	-	0.10	-	-	-	-	0.85	-	0.00	-
Goldman Sachs Europe Equity	-	0.48	-	0.65	0.39	1.30	-	0.65	-	-	-	-	1.80	-	-	-
Goldman Sachs Europe Equity Income	-	0.60	-	0.60	-	1.50	-	0.75	-	-	-	1.50	2.00	-	-	-
Goldman Sachs Europe High Yield (Antes NN)	-	0.72	-	0.50	-	1.00	-	0.60	-	-	-	-	1.50	-	0.00	0.00

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Comisión de gestión (anual)															
	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase
	D	I	M	N	O	P	Q	R	S	T	U	V	X	Y	Z*	Zz*
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs Europe Real Estate Equity	-	0.48	-	0.65	-	1.30	-	0.65	-	-	-	-	1.80	-	-	-
Goldman Sachs Europe Sustainable Equity	-	0.60	-	0.65	-	1.50	-	0.75	-	-	-	-	2.00	-	0.00	0.00
Goldman Sachs Europe Sustainable Small Cap Equity	-	0.60	-	0.53	-	1.50	-	0.75	-	-	-	-	-	-	0.00	-
Goldman Sachs European ABS	-	0.36	-	0.15	-	-	0.15	-	-	-	-	-	-	-	0.00	-
Goldman Sachs Eurozone Equity	-	0.48	-	-	-	1.30	-	0.65	-	-	-	-	1.80	-	-	-
Goldman Sachs Eurozone Equity Growth & Income	-	-	-	-	-	1.50	-	0.75	-	-	-	-	2.00	-	-	-
Goldman Sachs Eurozone Equity Income	-	0.60	-	0.60	-	1.50	-	0.75	-	-	0.48	1.50	2.00	2.00	0.00	-
Goldman Sachs Frontier Markets Debt (Hard Currency)	-	0.72	-	0.60	-	1.20	-	-	-	-	-	-	1.50	1.50	-	-
Goldman Sachs Global Banking & Insurance Equity	-	0.60	-	-	-	1.50	-	0.75	-	-	-	-	2.00	-	-	-
Goldman Sachs Global Bond Opportunities (Antes NN)	-	0.36	-	0.35	-	0.75	-	0.36	-	-	-	-	1.00	-	-	-
Goldman Sachs Global Climate & Environment Equity	-	0.60	-	0.58	-	1.50	-	0.75	-	-	-	-	2.00	2.00	-	-
Goldman Sachs Global Convertible Bond	-	0.50	-	-	-	0.80	-	0.50	-	-	-	-	-	-	0.00	-
Goldman Sachs Global Convertible Bond Opportunities	-	0.72	-	0.50	-	1.20	-	0.60	-	-	-	-	1.50	-	0.00	0.00
Goldman Sachs Global Energy Equity	-	0.60	-	-	-	1.50	-	0.75	-	-	-	-	2.00	2.00	-	-
Goldman Sachs Global Enhanced Index Sustainable Equity	-	0.08	-	-	-	0.35	-	0.10	-	-	-	-	0.85	-	0.00	-
Goldman Sachs Global Equity Impact Opportunities	-	0.60	1.18	0.30	0.30	1.50	-	0.75	-	-	-	-	2.00	-	-	-
Goldman Sachs Global Equity Income	-	0.60	-	-	-	1.50	-	0.75	-	-	-	-	2.00	2.00	-	0.00
Goldman Sachs Global Flexible Multi-Asset	-	0.50	-	0.50	0.30	1.00	-	0.50	-	-	-	-	1.50	1.50	-	0.00
Goldman Sachs Global Flexible Multi-Asset Premium	-	0.60	-	0.60	-	1.20	-	-	-	-	-	-	2.00	-	-	-
Goldman Sachs Global Food & Beverages Equity	-	0.60	-	-	-	1.50	-	0.75	-	-	-	-	2.00	2.00	-	-
Goldman Sachs Global Health & Well-being Equity	-	0.60	-	0.58	0.35	1.50	-	0.75	-	-	-	-	2.00	-	-	-
Goldman Sachs Global Health Care Equity	-	0.60	-	-	-	1.50	-	0.75	-	-	-	-	2.00	-	-	-
Goldman Sachs Global High Yield (Antes NN)	-	0.72	-	0.50	-	1.00	-	0.60	-	-	-	-	1.50	1.50	0.00	0.00
Goldman Sachs Global Impact Corporate Bond <sup>(2)</sup>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	-
Goldman Sachs Global Inflation Linked Bond	-	0.36	-	0.35	-	0.65	-	0.36	-	-	-	-	0.75	-	-	-

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Comisión de gestión (anual)															
	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase
	D	I	M	N	O	P	Q	R	S	T	U	V	X	Y	Z*	Zz*
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs Global Investment Grade Credit (Antes NN)	-	0.36	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00
Goldman Sachs Global Real Estate Equity (Antes NN)	-	0.48	1.09	-	-	1.30	-	0.65	-	-	-	-	1.80	-	0.00	0.00
Goldman Sachs Global Smart Connectivity Equity	-	0.60	-	0.58	-	1.50	-	0.75	-	-	-	-	2.00	-	-	-
Goldman Sachs Global Sustainable Equity	-	0.60	1.08/ 1.50 <sup>(3)</sup>	0.43	0.43	1.50	-	0.75	-	0.49	-	1.50	2.00	-	0.00	0.00
Goldman Sachs Global Yield Opportunities (Antes NN)	-	0.60	-	0.45	-	0.90	-	-	-	-	-	-	1.20	1.20	0.00	0.00
Goldman Sachs Greater China Equity	-	0.60	-	0.65	0.45	1.50	-	0.75	-	-	-	-	2.00	2.00	-	-
Goldman Sachs Green Bond	-	0.20	-	0.20	-	0.40	0.07	0.20	-	0.14	-	-	0.75	-	0.00	-
Goldman Sachs Green Bond Short Duration	-	0.20	-	-	-	0.40	-	0.20	-	-	-	-	0.75	-	-	-
Goldman Sachs Japan Equity (Antes NN)	-	0.60	-	-	-	1.30	-	0.65	-	-	-	1.30	1.80	1.80	0.00	-
Goldman Sachs Multi Asset Factor Opportunities	-	0.60	-	-	-	1.20	-	-	-	-	-	-	-	-	0.00	-
Goldman Sachs North America Enhanced Index Sustainable Equity	-	0.08	-	-	-	0.35	0.03	0.10	-	-	-	-	0.85	-	0.00	-
Goldman Sachs Protection	-	0.36	-	0.36	-	0.72	-	-	-	-	-	-	-	-	-	-
Goldman Sachs Social Bond	-	0.20	-	-	-	-	-	0.20	-	-	-	-	-	-	0.00	-
Goldman Sachs Sovereign Green Bond	-	0.20	-	-	-	0.40	0.07	0.20	-	-	-	-	0.75	-	-	-
Goldman Sachs Sustainable Yield Opportunities	0.45	0.30	-	0.25	-	0.45	-	-	-	-	-	-	0.75	-	0.00	-
Goldman Sachs US Dollar Credit	-	0.36	-	0.35	-	0.75	-	0.36	-	-	-	-	1.00	1.00	0.00	-
Goldman Sachs US Enhanced Equity	-	0.48	-	-	-	1.30	-	0.65	-	-	-	1.30	1.80	-	-	-
Goldman Sachs US Equity Income	-	0.60	-	0.15	-	1.50	-	0.75	-	-	-	-	2.00	2.00	-	-
Goldman Sachs US Factor Credit	-	0.36	-	0.36	-	0.65	-	-	-	-	-	-	0.75	-	-	-
Goldman Sachs US High Yield	-	0.72	-	-	-	1.00	-	-	-	-	-	-	-	-	0.00	0.00
Goldman Sachs USD Green Bond <sup>(4)</sup>	-	-	-	-	-	-	-	0.20	-	-	-	-	-	-	0.00	-

\* En el caso de esta clase de acciones, la comisión de gestión no se aplica a la clase de acciones. En su lugar se aplica una comisión de gestión específica, la cual cobra directamente la Sociedad Gestora a los accionistas.

<sup>(1)</sup> Se está liquidando el subfondo Goldman Sachs Emerging Europe Equity.

<sup>(2)</sup> El subfondo Goldman Sachs Global Impact Corporate Bond comenzó a funcionar el 22 de marzo de 2023.

<sup>(3)</sup> Para esta clase de acciones existen dos tipos de comisión de gestión distintos, del 1.08% para las acciones M (EUR) de Capitalización y del 1.50% para las acciones M (USD) de Capitalización.

<sup>(4)</sup> El subfondo Goldman Sachs USD Green Bond comenzó a funcionar el 15 de marzo de 2023.



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

En caso de que se invierta en OICVM u otros OIC objetivo, y siempre que la Sociedad Gestora o la gestora de inversiones facultada por delegación reciba una comisión de gestión directamente con cargo a los activos de dichos OICVM u otros OIC, dichos pagos se deducirán de la remuneración pagadera a la Sociedad Gestora o la gestora de inversiones facultada por delegación.

En caso de que las comisiones de gestión pagadas por el fondo en el que se ha invertido excedan las comisiones de gestión a pagar por los subfondos del Fondo, la diferencia ("exceso de comisiones de gestión") se consignará en la partida "Otros ingresos" en el estado de las operaciones y cambios en el patrimonio neto.

Goldman Sachs Asset Management B.V. ha confiado, a su cuenta y cargo, la gestión de los diferentes subfondos a las gestoras de inversiones descritas más abajo:

<b>Subfondos</b>	<b>Gestora de Inversiones</b>
Goldman Sachs Asia Equity Growth & Income	Nomura Asset Management Taiwan Ltd.
Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity	Irish Life Investment Managers Limited
Goldman Sachs Europe Enhanced Index Sustainable Equity	Irish Life Investment Managers Limited
Goldman Sachs Global Enhanced Index Sustainable Equity	Irish Life Investment Managers Limited
Goldman Sachs Global Equity Income	Goldman Sachs Asset Management International
Goldman Sachs Greater China Equity	Nomura Asset Management Taiwan Ltd.
Goldman Sachs Japan Equity (Antes NN)	Goldman Sachs Asset Management International
Goldman Sachs North America Enhanced Index Sustainable Equity	Irish Life Investment Managers Limited
Goldman Sachs US Dollar Credit	Voya Investment Management Co. LLC
Goldman Sachs US Enhanced Equity	Goldman Sachs Asset Management International
Goldman Sachs US Equity Income	Goldman Sachs Asset Management International

### 6- Comisiones de servicios fijas

A nivel de las clases de acciones de cada subfondo se aplica una comisión de servicios fija. La comisión de servicios fija se abona a la Sociedad Gestora y es utilizada por esta en nombre de la Sociedad para sufragar los gastos de administración, las comisiones de custodia, las comisiones del agente de transferencias, el impuesto de suscripción belga y otros gastos operativos y administrativos corrientes cargados a la Sociedad.

La comisión de servicios fija es fija en el sentido de que la Sociedad Gestora correrá con los gastos que excedan el importe de la comisión de servicios fija anual de cada clase de acciones de los distintos subfondos.

A la inversa, la Sociedad Gestora podrá retener cualquier importe de la comisión de servicios aplicado a la clase de acciones que exceda los gastos efectivos relacionados en los que haya incurrido la respectiva clase de acciones.

Esta comisión será calculada sobre el activo neto medio de cada clase de acciones y pagadera a mes vencido.

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

A 31 de marzo de 2023, las comisiones de servicios fijas efectivas de las clases de acciones activas ascendían a:

Subfondos	Comisión de servicios fija (anual)															
	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase
	D	I	M	N	O	P	Q	R	S	T	U	V	X	Y*	Z**	Zz**
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs AAA ABS	-	0.12	-	-	-	-	-	-	-	-	-	-	0.15	-	0.05	0.00
Goldman Sachs Alternative Beta	-	0.20	-	0.30	-	0.30	-	0.30	-	-	-	-	0.30	-	-	0.00
Goldman Sachs Asia Equity Growth & Income	-	0.25	-	0.35	0.35	0.35	-	0.35	-	-	-	-	0.35	0.35	-	-
Goldman Sachs Asia High Yield (Antes NN)	-	0.15	-	-	-	0.25	-	-	-	-	0.15	-	-	-	-	-
Goldman Sachs Asian Debt (Hard Currency)	-	0.15	-	0.25	0.25	0.25	-	0.25	-	-	0.15	-	0.25	0.25	-	-
Goldman Sachs Belgium Government Bond	-	-	-	-	-	0.15	-	0.15	-	-	-	-	-	-	-	-
Goldman Sachs Commodity Enhanced	-	0.20	-	0.30	0.30	0.30	-	-	-	-	-	-	0.30	-	0.20	0.00
Goldman Sachs Corporate Green Bond	-	0.12	-	-	-	0.15	0.12	0.15	-	-	-	-	0.15	-	0.12	-
Goldman Sachs Emerging Europe Equity <sup>(1)</sup>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	-	0.15	-	0.25	-	0.25	-	-	-	-	-	-	0.25	-	0.15	-
Goldman Sachs Emerging Markets Debt (Hard Currency)	-	0.15	-	0.25	0.25	0.25	-	0.25	-	-	-	-	0.25	0.25	0.08/0.15 <sup>(2)</sup>	0.00
Goldman Sachs Emerging Markets Debt (Local Bond)	-	0.15	-	0.25	-	0.25	-	-	-	-	-	-	0.25	-	-	0.00
Goldman Sachs Emerging Markets Debt (Local Currency)	-	0.15	-	0.25	-	0.25	-	0.25	-	-	-	-	0.25	-	0.08	0.00
Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)	-	0.15	-	-	-	0.20	-	-	-	-	-	-	-	-	0.15	-
Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity	-	0.15	-	0.20	-	0.20	-	0.20	-	-	-	-	0.20	0.20	0.15	-
Goldman Sachs Emerging Markets Equity Income	-	0.25	-	0.35	-	0.35	-	0.35	-	-	-	-	0.35	0.35	-	0.00
Goldman Sachs Euro Bond	-	0.12	-	0.15	0.15	0.15	-	0.15	-	-	-	0.12	0.15	-	0.12	-
Goldman Sachs Euro Covered Bond	-	0.12	-	0.15	-	-	-	-	-	-	-	-	-	-	0.065	0.00
Goldman Sachs Euro Credit	-	0.12	-	-	-	0.15	0.12	0.15	-	-	-	0.12	0.15	-	0.12	-
Goldman Sachs Euro Liquidity	-	-	-	0.15	-	0.15	-	0.15	0.12	-	-	-	0.15	-	-	-
Goldman Sachs Euro Long Duration Bond	-	0.12	-	0.15	-	0.15	-	0.15	-	-	-	-	0.15	-	-	-
Goldman Sachs Euro Short Duration Bond	-	0.12	-	-	-	0.15	-	0.15	-	-	-	-	-	-	0.12	-
Goldman Sachs Euro Sustainable Credit	-	0.12	-	0.15	-	0.15	-	0.15	-	0.12	-	-	0.15	-	0.12	-

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Comisión de servicios fija (anual)															
	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase
	D	I	M	N	O	P	Q	R	S	T	U	V	X	Y*	Z**	Zz**
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs Euro Sustainable Credit (ex-Financials)	-	0.12	-	0.15	0.15	0.15	-	0.15	-	-	-	0.15	-	-	-	-
Goldman Sachs Euromix Bond	-	0.12	-	0.15	-	0.15	-	0.15	-	-	-	0.15	-	0.12	-	-
Goldman Sachs Europe Enhanced Index Sustainable Equity	-	0.10	-	-	-	0.15	-	0.15	-	-	-	0.15	-	0.10	-	-
Goldman Sachs Europe Equity	-	0.20	-	0.25	0.25	0.25	-	0.25	-	-	-	0.25	-	-	-	-
Goldman Sachs Europe Equity Income	-	0.20	-	0.25	-	0.25	-	0.25	-	-	-	0.20	0.25	-	-	-
Goldman Sachs Europe High Yield (Antes NN)	-	0.15	-	0.25	-	0.25	-	0.25	-	-	-	0.25	-	0.15	0.00	-
Goldman Sachs Europe Real Estate Equity	-	0.20	-	0.25	-	0.25	-	0.25	-	-	-	0.25	-	-	-	-
Goldman Sachs Europe Sustainable Equity	-	0.20	-	0.25	-	0.25	-	0.25	-	-	-	0.25	-	0.08	0.00	-
Goldman Sachs Europe Sustainable Small Cap Equity	-	0.20	-	0.25	-	0.25	-	0.25	-	-	-	-	-	0.20	-	-
Goldman Sachs European ABS	-	0.12	-	0.15	-	-	0.12	-	-	-	-	-	-	0.05	-	-
Goldman Sachs Eurozone Equity	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.25	-	-	-	-
Goldman Sachs Eurozone Equity Growth & Income	-	-	-	-	-	0.25	-	0.25	-	-	-	0.25	-	-	-	-
Goldman Sachs Eurozone Equity Income	-	0.20	-	0.25	-	0.25	-	0.25	-	-	0.20	0.20	0.25	0.25	0.20	-
Goldman Sachs Frontier Markets Debt (Hard Currency)	-	0.15	-	0.25	-	0.25	-	-	-	-	-	0.25	0.25	-	-	-
Goldman Sachs Global Banking & Insurance Equity	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.25	-	-	-	-
Goldman Sachs Global Bond Opportunities (Antes NN)	-	0.12	-	0.15	-	0.15	-	0.15	-	-	-	0.15	-	-	-	-
Goldman Sachs Global Climate & Environment Equity	-	0.20	-	0.20	-	0.25	-	0.25	-	-	-	0.25	0.25	-	-	-
Goldman Sachs Global Convertible Bond	-	0.15	-	-	-	0.25	-	0.25	-	-	-	-	-	0.15	-	-
Goldman Sachs Global Convertible Bond Opportunities	-	0.15	-	0.25	-	0.25	-	0.25	-	-	-	0.25	-	0.15	0.00	-
Goldman Sachs Global Energy Equity	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.25	0.25	-	-	-
Goldman Sachs Global Enhanced Index Sustainable Equity	-	0.10	-	-	-	0.15	-	0.15	-	-	-	0.15	-	0.10	-	-
Goldman Sachs Global Equity Impact Opportunities	-	0.20	0.20	0.25	0.25	0.25	-	0.25	-	-	-	0.25	-	-	-	-
Goldman Sachs Global Equity Income	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.25	0.25	-	0.00	-
Goldman Sachs Global Flexible Multi-Asset	-	0.15	-	0.20	0.20	0.20	-	0.20	-	-	-	0.20	0.20	-	0.00	-

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Comisión de servicios fija (anual)															
	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase	Clase
	D	I	M	N	O	P	Q	R	S	T	U	V	X	Y*	Z**	Zz**
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs Global Flexible Multi-Asset Premium	-	0.15	-	0.25	-	0.25	-	-	-	-	-	0.25	-	-	-	
Goldman Sachs Global Food & Beverages Equity	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.25	0.25	-	-	
Goldman Sachs Global Health & Well-being Equity	-	0.20	-	0.20	0.20	0.25	-	0.25	-	-	-	0.25	-	-	-	
Goldman Sachs Global Health Care Equity	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.25	-	-	-	
Goldman Sachs Global High Yield (Antes NN)	-	0.15	-	0.25	-	0.25	-	0.25	-	-	-	0.25	0.25	0.06	0.00	
Goldman Sachs Global Impact Corporate Bond <sup>(3)</sup>	-	-	-	-	-	-	-	-	-	-	-	-	-	0.12	-	
Goldman Sachs Global Inflation Linked Bond	-	0.12	-	0.15	-	0.15	-	0.15	-	-	-	0.15	-	-	-	
Goldman Sachs Global Investment Grade Credit (Antes NN)	-	0.12	-	-	-	-	-	-	-	-	-	-	-	-	0.00	
Goldman Sachs Global Real Estate Equity (Antes NN)	-	0.20	0.20	-	-	0.25	-	0.25	-	-	-	0.25	-	0.20	0.00	
Goldman Sachs Global Smart Connectivity Equity	-	0.20	-	0.20	-	0.25	-	0.25	-	-	-	0.25	-	-	-	
Goldman Sachs Global Sustainable Equity	-	0.20	0.20	0.25	0.25	0.25	-	0.25	-	0.20	-	0.20	0.25	-	0.20	0.00
Goldman Sachs Global Yield Opportunities (Antes NN)	-	0.15	-	0.25	-	0.25	-	-	-	-	-	0.25	0.25	0.15	0.00	
Goldman Sachs Greater China Equity	-	0.25	-	0.35	0.35	0.35	-	0.35	-	-	-	0.35	0.35	-	-	
Goldman Sachs Green Bond	-	0.12	-	0.15	-	0.15	0.12	0.15	-	0.12	-	0.15	-	0.12	-	
Goldman Sachs Green Bond Short Duration	-	0.12	-	-	-	0.15	-	0.15	-	-	-	0.15	-	-	-	
Goldman Sachs Japan Equity (Antes NN)	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.20	0.25	0.25	0.08	-
Goldman Sachs Multi Asset Factor Opportunities	-	0.20	-	-	-	0.30	-	-	-	-	-	-	-	0.20	-	
Goldman Sachs North America Enhanced Index Sustainable Equity	-	0.10	-	-	-	0.15	0.10	0.15	-	-	-	0.15	-	0.10	-	
Goldman Sachs Protection	-	0.15	-	0.20	-	0.20	-	-	-	-	-	-	-	-	-	
Goldman Sachs Social Bond	-	0.12	-	-	-	-	-	0.15	-	-	-	-	-	0.12	-	
Goldman Sachs Sovereign Green Bond	-	0.12	-	-	-	0.15	0.12	0.15 <sup>(4)</sup>	-	-	-	0.15	-	-	-	
Goldman Sachs Sustainable Yield Opportunities	0.15	0.12	-	0.15	-	0.15	-	-	-	-	-	0.15	-	0.12	-	
Goldman Sachs US Dollar Credit	-	0.12	-	0.15	-	0.15	-	0.15	-	-	-	0.15	0.15	0.12	-	
Goldman Sachs US Enhanced Equity	-	0.20	-	-	-	0.25	-	0.25	-	-	-	0.20	0.25	-	-	-

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Comisión de servicios fija (anual)															
	Clase D	Clase I	Clase M	Clase N	Clase O	Clase P	Clase Q	Clase R	Clase S	Clase T	Clase U	Clase V	Clase X	Clase Y*	Clase Z**	Clase Zz**
	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)	(en %)
Goldman Sachs US Equity Income	-	0.20	-	0.25	-	0.25	-	0.25	-	-	-	-	0.25	0.25	-	-
Goldman Sachs US Factor Credit	-	0.12	-	0.15	-	0.15	-	-	-	-	-	-	0.15	-	-	-
Goldman Sachs US High Yield	-	0.15	-	-	-	0.25	-	-	-	-	-	-	-	-	0.15	0.00
Goldman Sachs USD Green Bond <sup>(5)</sup>	-	-	-	-	-	-	-	0.15	-	-	-	-	-	-	0.12	-

\* A esta clase de acciones se le aplica una comisión de distribución adicional anual del 1.00%.

\*\* A esta clase de acciones se le aplica una comisión de servicios destinada a cubrir los gastos de administración y custodia segura, así como otros gastos operativos y administrativos corrientes.

<sup>(1)</sup> Se está liquidando el subfondo Goldman Sachs Emerging Europe Equity.

<sup>(2)</sup> En relación con esta clase de acciones, hay dos tipos de comisiones de servicios fijas: para las de capitalización - 0.15% y para las de distribución - 0.08%.

<sup>(3)</sup> El subfondo Goldman Sachs Global Impact Corporate Bond comenzó a funcionar el 22 de marzo de 2023.

<sup>(4)</sup> En el caso de las acciones "R" de Distribución las comisiones de servicios fijas han cambiado como se detalla a continuación:

- 0.12% hasta el 10 de noviembre de 2022 y 0.15% desde el 11 de diciembre de 2022.

<sup>(5)</sup> El subfondo Goldman Sachs USD Green Bond comenzó a funcionar el 15 de marzo de 2023.

### 7- Comisión de superposición

La Sociedad gestora puede tener derecho a recibir una comisión de superposición de clases de acciones uniforme de un máximo del 0.04%, que se abonará con cargo a los activos de la clase de acciones correspondiente y en función de los costes reales. La comisión de superposición de clases de acciones se devengará en cada cálculo del valor liquidativo y se establecerá como un máximo, en el sentido de que la Sociedad gestora podrá proceder a reducir la comisión de superposición que se aplica a la clase de acciones correspondiente si lo permiten las economías de escala.

La comisión de superposición se podrá aplicar a todas las clases de acciones con cobertura cambiaria y las clases de acciones con cobertura de duración. En el caso de las clases de acciones Z y Zz, dicha comisión, que será aplicada y cobrada por la Sociedad gestora directamente al accionista sin cargarse directamente a la clase de acciones correspondiente, podrá especificarse en el Acuerdo especial o el Acuerdo de Servicios de Gestión del Fondo.

A 31 de marzo de 2023 la comisión de superposición asciende a 0.021%.

### 8- Tasas de servicios reforzadas en concepto de impuestos

Con el fin de optimizar el rendimiento de la Sociedad y/o de los subfondos en cuestión, la Sociedad Gestora podrá intentar, en determinadas circunstancias, aprovechar oportunidades de devolución o de bonificación de impuestos que no hayan sido solicitadas por el banco depositario y que, de no ser así, se perderían. La prestación de dichos servicios específicos se deberá considerar un servicio complementario de la Sociedad Gestora a los subfondos en cuestión. En caso de un resultado positivo, la Sociedad Gestora podrá tener derecho a percibir una comisión como compensación por dichos servicios. Dicha comisión corresponde a un porcentaje fijo del importe del impuesto recuperado o, en su caso, ahorrado debido a la prestación del servicio, y ascenderá a un máximo del 15% del impuesto recuperado o ahorrado. En caso de que la recuperación no tenga éxito, no se cobrarán a la Sociedad y/o el subfondo en cuestión los servicios prestados.

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

### 9- Costes de transacción

En su caso, los subfondos de la SICAV han incurrido en costes de transacción definidos como comisiones de corretaje relacionados con compras o ventas de valores mobiliarios, instrumentos del mercado monetario e instrumentos financieros derivados (u otros activos elegibles negociados por los subfondos) y/o comisiones relacionadas con la suscripción o el reembolso de acciones/participaciones en OICVM/OIC.

En caso de que existan inversiones cruzadas o inversiones en las participaciones/acciones de otros OICVM y/u otros OIC gestionados de forma directa o por delegación por la Sociedad Gestora (los "fondos GSAM"), no se aplicarán costes de transacción.

Los costes de transacción están incluidos en el precio de compra/venta de los valores.

Para el período finalizado el 31 de marzo de 2023, el importe de los costes de transacción en que ha incurrido cada subfondo se detalla en la siguiente tabla:

Subfondos	Divisa	Costes de transacción	Costes de transacción - puntos básicos (anualizados)
Goldman Sachs AAA ABS	EUR	-	-
Goldman Sachs Alternative Beta	USD	18,796.00	1.01
Goldman Sachs Asia Equity Growth & Income	USD	162,927.00	27.34
Goldman Sachs Asia High Yield (Antes NN)	USD	-	-
Goldman Sachs Asian Debt (Hard Currency)	USD	2,132.00	0.15
Goldman Sachs Belgium Government Bond	EUR	34.00	0.04
Goldman Sachs Commodity Enhanced	USD	-	-
Goldman Sachs Corporate Green Bond	EUR	3,390.00	0.07
Goldman Sachs Emerging Europe Equity <sup>(1)</sup>	EUR	58.00	0.27
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	USD	799.00	0.14
Goldman Sachs Emerging Markets Debt (Hard Currency)	USD	72,721.00	0.31
Goldman Sachs Emerging Markets Debt (Local Bond)	USD	30,354.02	2.62
Goldman Sachs Emerging Markets Debt (Local Currency)	USD	-	-
Goldman Sachs Emerging Markets Debt Short Duration (Hard Currency)	USD	123.00	0.03
Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity	USD	644,283.60	17.08
Goldman Sachs Emerging Markets Equity Income	EUR	213,633.00	37.02
Goldman Sachs Euro Bond	EUR	13,460.00	0.29
Goldman Sachs Euro Covered Bond	EUR	16.00	0.02
Goldman Sachs Euro Credit	EUR	5,677.00	0.08
Goldman Sachs Euro Liquidity	EUR	-	-
Goldman Sachs Euro Long Duration Bond	EUR	3,258.00	0.13
Goldman Sachs Euro Short Duration Bond	EUR	770.00	0.09
Goldman Sachs Euro Sustainable Credit	EUR	4,278.00	0.08
Goldman Sachs Euro Sustainable Credit (ex-Financials)	EUR	1,274.00	0.07
Goldman Sachs Euromix Bond	EUR	1,383.00	0.09
Goldman Sachs Europe Enhanced Index Sustainable Equity	EUR	186,639.45	10.30
Goldman Sachs Europe Equity	EUR	190,930.05	21.77
Goldman Sachs Europe Equity Income	EUR	164,316.82	17.68
Goldman Sachs Europe High Yield (Antes NN)	EUR	-	-

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Divisa	Costes de transacción	Costes de transacción - puntos básicos (anualizados)
Goldman Sachs Europe Real Estate Equity	EUR	23,784.21	6.93
Goldman Sachs Europe Sustainable Equity	EUR	213,908.06	9.14
Goldman Sachs Europe Sustainable Small Cap Equity	EUR	4,136.14	4.06
Goldman Sachs European ABS	EUR	-	-
Goldman Sachs Eurozone Equity	EUR	173,712.33	16.78
Goldman Sachs Eurozone Equity Growth & Income	EUR	21,155.94	15.72
Goldman Sachs Eurozone Equity Income	EUR	938,010.95	27.84
Goldman Sachs Frontier Markets Debt (Hard Currency)	USD	2,801.00	0.24
Goldman Sachs Global Banking & Insurance Equity	USD	33,155.57	14.41
Goldman Sachs Global Bond Opportunities (Antes NN)	EUR	6,285.00	2.70
Goldman Sachs Global Climate & Environment Equity	EUR	12,412.00	1.09
Goldman Sachs Global Convertible Bond	USD	88.00	0.04
Goldman Sachs Global Convertible Bond Opportunities	USD	-	-
Goldman Sachs Global Energy Equity	USD	30,541.19	5.64
Goldman Sachs Global Enhanced Index Sustainable Equity	USD	110,747.58	3.21
Goldman Sachs Global Equity Impact Opportunities	EUR	41,354.06	2.62
Goldman Sachs Global Equity Income	EUR	1,038,077.92	33.99
Goldman Sachs Global Flexible Multi-Asset	EUR	136,241.64	5.07
Goldman Sachs Global Flexible Multi-Asset Premium	EUR	8,216.44	7.95
Goldman Sachs Global Food & Beverages Equity	USD	41,532.21	4.49
Goldman Sachs Global Health & Well-being Equity	EUR	61,606.89	4.23
Goldman Sachs Global Health Care Equity	USD	120,441.20	6.92
Goldman Sachs Global High Yield (Antes NN)	EUR	1.00	-
Goldman Sachs Global Impact Corporate Bond <sup>(2)</sup>	EUR	59.00	0.06
Goldman Sachs Global Inflation Linked Bond	EUR	2,573.00	0.43
Goldman Sachs Global Investment Grade Credit (Antes NN)	USD	1,484.00	0.42
Goldman Sachs Global Real Estate Equity (Antes NN)	EUR	103,020.20	9.71
Goldman Sachs Global Smart Connectivity Equity	EUR	96,212.18	3.17
Goldman Sachs Global Sustainable Equity	EUR	160,796.64	1.86
Goldman Sachs Global Yield Opportunities (Antes NN)	EUR	2,600.00	0.25
Goldman Sachs Greater China Equity	USD	311,121.00	35.05
Goldman Sachs Green Bond	EUR	6,381.00	0.09
Goldman Sachs Green Bond Short Duration	EUR	7,395.00	0.24
Goldman Sachs Japan Equity (Antes NN)	JPY	10,733,909.00	13.65
Goldman Sachs Multi Asset Factor Opportunities	USD	14,141.00	1.62
Goldman Sachs North America Enhanced Index Sustainable Equity	USD	46,419.24	1.00
Goldman Sachs Protection	EUR	887.00	0.29
Goldman Sachs Social Bond	EUR	243.00	0.11
Goldman Sachs Sovereign Green Bond	EUR	754.00	0.08
Goldman Sachs Sustainable Yield Opportunities	EUR	975.00	0.35
Goldman Sachs US Dollar Credit	USD	47,447.00	0.37
Goldman Sachs US Enhanced Equity	USD	61,959.00	3.73
Goldman Sachs US Equity Income	USD	114,738.00	5.77
Goldman Sachs US Factor Credit	USD	286.00	0.20

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondos	Divisa	Costes de transacción	Costes de transacción - puntos básicos (anualizados)
Goldman Sachs US High Yield	USD	424.00	0.04
Goldman Sachs USD Green Bond <sup>(3)</sup>	USD	48.00	0.04

<sup>(1)</sup> Se está liquidando el subfondo Goldman Sachs Emerging Europe Equity.

<sup>(2)</sup> El subfondo Goldman Sachs Global Impact Corporate Bond comenzó a funcionar el 22 de marzo de 2023.

<sup>(3)</sup> El subfondo Goldman Sachs USD Green Bond comenzó a funcionar el 15 de marzo de 2023.

### 10- Impuesto de suscripción

La Sociedad está sujeta a un impuesto de suscripción en Luxemburgo ("Taxe d'abonnement") de un 0.01% anual de su patrimonio neto para todas las acciones reservadas a inversores institucionales y todas las acciones del subfondo del mercado monetario NN (L) Euro Liquidity, y del 0.05% de su patrimonio neto para todas las demás acciones.

El impuesto de suscripción es pagadero trimestralmente y se calcula sobre el patrimonio neto del Fondo al final del trimestre correspondiente.

No se pagará impuesto de suscripción sobre los activos que tenga el Fondo en otros OIC ya sujetos a este impuesto en Luxemburgo.

### 11- Cambios en la composición de la cartera de títulos

Los accionistas podrán consultar información relativa a estos cambios en el banco depositario y en el domicilio social de la Sociedad que se indica en este informe. Asimismo, dicha información será enviada de forma gratuita a todo aquel que lo solicite.

### 12- Garantías relativas a instrumentos derivados financieros extrabursátiles

Con el fin de reducir el riesgo de contraparte asociado a los instrumentos derivados financieros, la Sociedad recibió/(entregó) garantías de/(a) las contrapartes que figuran a continuación.

A 31 de marzo de 2023 el valor de las garantías recibidas/(entregadas) asciende a:

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs AAA ABS	JP Morgan Chase Bank	Efectivo	EUR	290,000.00
	State Street Bank	Efectivo	EUR	366,000.00
			<b>Total</b>	<b>656,000.00</b>



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs AAA ABS	Barclays	Efectivo	EUR	(1,000,000.00)
	JP Morgan Chase Bank	Efectivo	EUR	(290,000.00)
	State Street Bank	Efectivo	EUR	(825,000.00)
			<b>Total</b>	<b>(2,115,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Alternative Beta	JP Morgan Chase Bank	Efectivo	USD	50,000.00
	State Street Bank	Efectivo	USD	4,860,000.00
			<b>Total</b>	<b>4,910,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Alternative Beta	Société Générale	Efectivo	USD	(310,000.01)
			<b>Total</b>	<b>(310,000.01)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Asia Equity Growth & Income	State Street Bank	Efectivo	USD	300,000.00
			<b>Total</b>	<b>300,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Asia Equity Growth & Income	BofA Securities	Efectivo	USD	(300,000.00)
	State Street Bank	Efectivo	USD	(300,000.00)
			<b>Total</b>	<b>(600,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Asia High Yield (Antes NN)	State Street Bank	Efectivo	USD	1,160,000.00
			<b>Total</b>	<b>1,160,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Asia High Yield (Antes NN)	State Street Bank	Efectivo	USD	(750,000.00)
			<b>Total</b>	<b>(750,000.00)</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Asian Debt (Hard Currency)	State Street Bank	Efectivo	USD	4,320,000.00
			<b>Total</b>	<b>4,320,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Asian Debt (Hard Currency)	State Street Bank	Efectivo	USD	(3,060,000.00)
			<b>Total</b>	<b>(3,060,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Commodity Enhanced	State Street Bank	Efectivo	USD	16,830,000.00
			<b>Total</b>	<b>16,830,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Commodity Enhanced	Société Générale	Efectivo	USD	(4,130,000.04)
	State Street Bank	Efectivo	USD	(12,420,000.00)
			<b>Total</b>	<b>(16,550,000.04)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Corporate Green Bond	Société Générale	Efectivo	EUR	530,000.00
			<b>Total</b>	<b>530,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Corporate Green Bond	Société Générale	Efectivo	EUR	(250,000.00)
			<b>Total</b>	<b>(250,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	State Street Bank	Efectivo	USD	1,480,000.00
			<b>Total</b>	<b>1,480,000.00</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	State Street Bank	Efectivo	USD	(1,000,000.00)
			<b>Total</b>	<b>(1,000,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Emerging Markets Debt (Hard Currency)	Citigroup	Efectivo	USD	730,000.00
	JP Morgan Chase Bank	Efectivo	USD	2,611,000.00
	Morgan Stanley	Efectivo	USD	630,000.00
	State Street Bank	Efectivo	USD	232,780,000.00
			<b>Total</b>	<b>236,751,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Emerging Markets Debt (Hard Currency)	Citigroup	Efectivo	USD	(729,999.99)
	HSBC	Efectivo	USD	(4,730,000.01)
	State Street Bank	Efectivo	USD	(163,410,000.02)
			<b>Total</b>	<b>(168,870,000.02)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Emerging Markets Debt (Local Bond)	BNP Paribas	Efectivo	USD	60,000.00
	JP Morgan Chase Bank	Efectivo	USD	40,000.00
	Morgan Stanley	Efectivo	USD	30,000.00
	Société Générale	Efectivo	USD	20,000.00
	State Street Bank	Efectivo	USD	1,580,000.00
			<b>Total</b>	<b>1,730,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Emerging Markets Debt (Local Bond)	HSBC Continental	Efectivo	USD	(110,000.00)
	JP Morgan Chase Bank	Efectivo	USD	(59,999.99)
	State Street Bank	Efectivo	USD	(1,020,000.00)
			<b>Total</b>	<b>(1,189,999.99)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Emerging Markets Debt (Local Currency)	State Street Bank	Efectivo	USD	540,000.00
			<b>Total</b>	<b>540,000.00</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Emerging Markets Debt (Local Currency)	Morgan Stanley	Efectivo	USD	(10,000.00)
	State Street Bank	Efectivo	USD	(540,000.00)
			<b>Total</b>	<b>(550,000.00)</b>
Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Emerging Markets Enhanced Index Sustainable Equity	State Street Bank	Efectivo	USD	910,000.00
			<b>Total</b>	<b>910,000.00</b>
Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Emerging Markets Equity Income	State Street Bank	Efectivo	EUR	628,000.00
			<b>Total</b>	<b>628,000.00</b>
Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Emerging Markets Equity Income	State Street Bank	Efectivo	EUR	(643,000.00)
			<b>Total</b>	<b>(643,000.00)</b>
Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Euro Bond	Bank of New York Mellon	Efectivo	EUR	60,000.00
			<b>Total</b>	<b>60,000.00</b>
Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Euro Bond	Bank of New York Mellon	Efectivo	EUR	(60,000.01)
			<b>Total</b>	<b>(60,000.01)</b>
Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Euro Credit	BofA Securities	Efectivo	EUR	350,000.00
	JP Morgan Chase Bank	Efectivo	EUR	150,000.00
			<b>Total</b>	<b>500,000.00</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Euro Credit	Goldman Sachs	Efectivo	EUR	(2,100,000.00)
	JP Morgan Chase Bank	Efectivo	EUR	(7,359,999.98)
	Morgan Stanley	Efectivo	EUR	(9,300,000.10)
	UBS AG	Efectivo	EUR	(370,000.00)
			<b>Total</b>	<b>(19,130,000.08)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Euro Sustainable Credit	JP Morgan Chase Bank	Efectivo	EUR	80,000.00
			<b>Total</b>	<b>80,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Euro Sustainable Credit	BofA Securities	Efectivo	EUR	(10,000.00)
	BNP Paribas	Efectivo	EUR	(1,530,000.00)
	JP Morgan Chase Bank	Efectivo	EUR	(330,000.00)
	Morgan Stanley	Efectivo	EUR	(1,759,999.96)
			<b>Total</b>	<b>(3,629,999.96)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Euro Sustainable Credit (ex-Financials)	BofA Securities	Efectivo	EUR	20,000.00
			<b>Total</b>	<b>20,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Euro Sustainable Credit (ex-Financials)	BNP Paribas	Efectivo	EUR	(260,000.00)
	JP Morgan Chase Bank	Efectivo	EUR	(140,000.00)
	Morgan Stanley	Efectivo	EUR	(1,070,000.00)
			<b>Total</b>	<b>(1,470,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Europe Equity	State Street Bank	Efectivo	EUR	314,000.00
			<b>Total</b>	<b>314,000.00</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Europe Equity	State Street Bank	Efectivo	EUR	(314,000.00)
			<b>Total</b>	<b>(314,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Europe Equity Income	State Street Bank	Efectivo	EUR	460,000.00
			<b>Total</b>	<b>460,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Europe Equity Income	State Street Bank	Efectivo	EUR	(460,000.00)
			<b>Total</b>	<b>(460,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Europe High Yield (Antes NN)	BofA Securities	Efectivo	EUR	50,000.00
	State Street Bank	Efectivo	EUR	258,000.00
			<b>Total</b>	<b>308,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Europe High Yield (Antes NN)	State Street Bank	Efectivo	EUR	(258,000.00)
			<b>Total</b>	<b>(258,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Europe Sustainable Equity	State Street Bank	Efectivo	EUR	515,000.00
			<b>Total</b>	<b>515,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Europe Sustainable Equity	State Street Bank	Efectivo	EUR	(515,000.00)
			<b>Total</b>	<b>(515,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs European ABS	BofA Securities	Efectivo	EUR	(580,000.00)
			<b>Total</b>	<b>(580,000.00)</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Eurozone Equity	State Street Bank	Efectivo	EUR	610,000.00
			<b>Total</b>	<b>610,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Eurozone Equity	State Street Bank	Efectivo	EUR	(882,000.00)
			<b>Total</b>	<b>(882,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Eurozone Equity Income	State Street Bank	Efectivo	EUR	922,000.00
			<b>Total</b>	<b>922,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Eurozone Equity Income	State Street Bank	Efectivo	EUR	(1,504,000.00)
			<b>Total</b>	<b>(1,504,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Frontier Markets Debt (Hard Currency)	Morgan Stanley	Efectivo	USD	260,000.00
	State Street Bank	Efectivo	USD	2,700,000.00
			<b>Total</b>	<b>2,960,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Frontier Markets Debt (Hard Currency)	State Street Bank	Efectivo	USD	(1,550,000.00)
			<b>Total</b>	<b>(1,550,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Bond Opportunities (Antes NN)	Barclays	Efectivo	EUR	300,000.00
	BofA Securities	Efectivo	EUR	40,000.00
	Morgan Stanley	Efectivo	EUR	1,340,000.00
	State Street Bank	Efectivo	EUR	1,061,000.00
			<b>Total</b>	<b>2,741,000.00</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Bond Opportunities (Antes NN)	BNP Paribas	Efectivo	EUR	(10,000.00)
	Deutsche Bank	Efectivo	EUR	(100,000.00)
	JP Morgan Chase Bank	Efectivo	EUR	(620,000.00)
	Morgan Stanley	Efectivo	EUR	(1,329,999.99)
	State Street Bank	Efectivo	EUR	(741,000.00)
			<b>Total</b>	<b>(2,800,999.99)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Climate & Environment Equity	State Street Bank	Efectivo	EUR	745,547.43
			<b>Total</b>	<b>745,547.43</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Climate & Environment Equity	State Street Bank	Efectivo	EUR	(929,633.21)
			<b>Total</b>	<b>(929,633.21)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Convertible Bond	BofA Securities	Efectivo	USD	290,000.00
	State Street Bank	Efectivo	USD	260,000.00
			<b>Total</b>	<b>550,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Convertible Bond	BofA Securities	Efectivo	USD	(330,000.00)
	State Street Bank	Efectivo	USD	(260,000.00)
			<b>Total</b>	<b>(590,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Convertible Bond Opportunities	Morgan Stanley	Efectivo	USD	180,000.00
	State Street Bank	Efectivo	USD	32,130,000.00
			<b>Total</b>	<b>32,310,000.00</b>



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Convertible Bond Opportunities	BofA Securities	Efectivo	USD	(2,539,999.99)
	State Street Bank	Efectivo	USD	(21,160,000.00)
			<b>Total</b>	<b>(23,699,999.99)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Equity Impact Opportunities	State Street Bank	Efectivo	EUR	1,248,000.00
			<b>Total</b>	<b>1,248,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Equity Impact Opportunities	State Street Bank	Efectivo	EUR	(1,248,000.00)
			<b>Total</b>	<b>(1,248,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Equity Income	State Street Bank	Efectivo	EUR	8,434,000.00
			<b>Total</b>	<b>8,434,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Equity Income	State Street Bank	Efectivo	EUR	(8,455,000.00)
			<b>Total</b>	<b>(8,455,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Flexible Multi-Asset	Bank of America	Efectivo	EUR	3,330,000.00
	Deutsche Bank	Efectivo	EUR	200,000.00
	JP Morgan Chase Bank	Efectivo	EUR	30,000.00
	Morgan Stanley	Efectivo	EUR	270,000.00
	State Street Bank	Efectivo	EUR	286,000.00
			<b>Total</b>	<b>4,116,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Flexible Multi-Asset	State Street Bank	Efectivo	EUR	(1,001,000.00)
			<b>Total</b>	<b>(1,001,000.00)</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Flexible Multi-Asset Premium	Deutsche Bank	Efectivo	EUR	250,000.00
	JP Morgan Chase Bank	Efectivo	EUR	80,000.00
	State Street Bank	Efectivo	EUR	290,000.00
			<b>Total</b>	<b>620,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Flexible Multi-Asset Premium	Deutsche Bank	Efectivo	EUR	(250,000.00)
	State Street Bank	Efectivo	EUR	(290,000.00)
			<b>Total</b>	<b>(540,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Food & Beverages Equity	State Street Bank	Efectivo	USD	550,000.00
			<b>Total</b>	<b>550,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Health Care Equity	State Street Bank	Efectivo	USD	2,180,000.00
			<b>Total</b>	<b>2,180,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global High Yield (Antes NN)	Barclays	Efectivo	EUR	270,000.00
	BofA Securities	Efectivo	EUR	1,060,000.00
	Deutsche Bank	Efectivo	EUR	260,000.00
	JP Morgan Chase Bank	Efectivo	EUR	570,000.00
	Morgan Stanley	Efectivo	EUR	1,120,000.00
	State Street Bank	Efectivo	EUR	33,225,000.00
			<b>Total</b>	<b>36,505,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global High Yield (Antes NN)	BNP Paribas	Efectivo	EUR	(500,000.01)
	BofA Securities	Efectivo	EUR	(4,469,999.98)
	Morgan Stanley	Efectivo	EUR	(190,000.03)
	Société Générale	Efectivo	EUR	(480,000.00)
	State Street Bank	Efectivo	EUR	(27,617,000.00)
			<b>Total</b>	<b>(33,257,000.02)</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Inflation Linked Bond	State Street Bank	Efectivo	EUR	1,934,000.00
			<b>Total</b>	<b>1,934,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Inflation Linked Bond	BofA Securities	Efectivo	EUR	(10,000.00)
	Morgan Stanley	Efectivo	EUR	(10,000.00)
	State Street Bank	Efectivo	EUR	(1,550,000.00)
			<b>Total</b>	<b>(1,570,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Smart Connectivity Equity	State Street Bank	Efectivo	EUR	1,012,471.81
			<b>Total</b>	<b>1,012,471.81</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Smart Connectivity Equity	State Street Bank	Efectivo	EUR	(708,730.27)
			<b>Total</b>	<b>(708,730.27)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Sustainable Equity	State Street Bank	Efectivo	EUR	2,017,000.00
			<b>Total</b>	<b>2,017,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Sustainable Equity	State Street Bank	Efectivo	EUR	(1,742,000.00)
			<b>Total</b>	<b>(1,742,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Global Yield Opportunities (Antes NN)	BofA Securities	Efectivo	EUR	720,000.00
	BNP Paribas	Efectivo	EUR	430,000.00
	State Street Bank	Efectivo	EUR	551,000.00
			<b>Total</b>	<b>1,701,000.00</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Global Yield Opportunities (Antes NN)	JP Morgan Chase Bank	Efectivo	EUR	(9,999.99)
	Morgan Stanley	Efectivo	EUR	(10,000.01)
	State Street Bank	Efectivo	EUR	(822,000.00)
			<b>Total</b>	<b>(842,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Green Bond	BofA Securities	Efectivo	EUR	360,000.00
	State Street Bank	Efectivo	EUR	543,000.00
			<b>Total</b>	<b>903,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Green Bond	State Street Bank	Efectivo	EUR	(543,000.00)
			<b>Total</b>	<b>(543,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Green Bond Short Duration	HSBC Bank Plc	Efectivo	EUR	660,000.00
	State Street Bank	Efectivo	EUR	2,031,000.00
			<b>Total</b>	<b>2,691,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Green Bond Short Duration	HSBC Bank Plc	Efectivo	EUR	(290,000.00)
	State Street Bank	Efectivo	EUR	(2,371,000.00)
			<b>Total</b>	<b>(2,661,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Japan Equity (Antes NN)	State Street Bank	Efectivo	JPY	106,119,000.00
			<b>Total</b>	<b>106,119,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Japan Equity (Antes NN)	State Street Bank	Efectivo	JPY	(165,765,000.00)
			<b>Total</b>	<b>(165,765,000.00)</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Multi Asset Factor Opportunities	Morgan Stanley	Efectivo	USD	820,000.00
	State Street Bank	Efectivo	USD	6,860,000.00
			<b>Total</b>	<b>7,680,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Multi Asset Factor Opportunities	Morgan Stanley	Efectivo	USD	(900,000.01)
	Société Générale	Efectivo	USD	(2,939,999.95)
	State Street Bank	Efectivo	USD	(6,020,000.00)
			<b>Total</b>	<b>(9,859,999.96)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs North America Enhanced Index Sustainable Equity	State Street Bank	Efectivo	USD	8,290,000.00
			<b>Total</b>	<b>8,290,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs North America Enhanced Index Sustainable Equity	State Street Bank	Efectivo	USD	(5,150,000.00)
			<b>Total</b>	<b>(5,150,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs Sustainable Yield Opportunities	BofA Securities	Efectivo	EUR	470,000.00
			<b>Total</b>	<b>470,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs Sustainable Yield Opportunities	Société Générale	Efectivo	EUR	(160,000.00)
			<b>Total</b>	<b>(160,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs US Dollar Credit	State Street Bank	Efectivo	USD	42,020,000.00
			<b>Total</b>	<b>42,020,000.00</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs US Dollar Credit	State Street Bank	Efectivo	USD	(31,080,000.00)
			<b>Total</b>	<b>(31,080,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs US Enhanced Equity	State Street Bank	Efectivo	USD	1,780,000.00
			<b>Total</b>	<b>1,780,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs US Enhanced Equity	State Street Bank	Efectivo	USD	(1,520,000.01)
			<b>Total</b>	<b>(1,520,000.01)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs US Equity Income	State Street Bank	Efectivo	USD	3,310,000.00
			<b>Total</b>	<b>3,310,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs US Equity Income	State Street Bank	Efectivo	USD	(2,110,000.01)
			<b>Total</b>	<b>(2,110,000.01)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs US Factor Credit	JP Morgan Chase Bank	Efectivo	USD	(50,000.00)
			<b>Total</b>	<b>(50,000.00)</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs US High Yield	State Street Bank	Efectivo	USD	2,100,000.00
			<b>Total</b>	<b>2,100,000.00</b>

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías (entregadas)
Goldman Sachs US High Yield	BofA Securities	Efectivo	USD	(10,000.00)
	State Street Bank	Efectivo	USD	(1,330,000.00)
			<b>Total</b>	<b>(1,340,000.00)</b>

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Contraparte	Tipo de garantía real	Divisa	Total de garantías recibidas
Goldman Sachs USD Green Bond	State Street Bank	Efectivo	USD	740,000.00
			<b>Total</b>	<b>740,000.00</b>

Las garantías en efectivo entregadas se incluyen en el apartado "Otros activos".

Las garantías en efectivo recibidas se incluyen en el apartado "Pasivos corrientes".

### 13- Reglamento sobre operaciones de financiación de valores

En virtud del Reglamento sobre operaciones de financiación de valores ("SFTR") se han introducido requisitos para las operaciones de financiación de valores ("OFV") y permutas de rendimiento total en el marco de la transparencia de las operaciones de financiación de valores y de reutilización.

Con arreglo al artículo 3, apartado 11, una operación de financiación de valores (OFV) se define como:

- operaciones de recompra/de recompra inversa;
- el préstamo de valores o materias primas y la toma de valores o materias primas en préstamo;
- una operación simultánea de compra-retroventa o una operación simultánea de venta-recompra;
- operaciones de préstamo con reposición de la garantía.

A 31 de marzo de 2023 los subfondos mantenían préstamos de valores y permutas de rendimiento como tipos de instrumentos incluidos en el ámbito del SFTR.

### Datos globales

A 31 de marzo de 2023, el importe de los activos en todas las operaciones de préstamo de valores ascendía a:

Subfondo	Tipo de activo	Divisa	Valor de mercado	% de AG	% de activos susceptibles de préstamo
Goldman Sachs Asia High Yield (Antes NN)	Préstamo de valores	USD	4,870,182.00	5.49	5.91
Goldman Sachs Asian Debt (Hard Currency)	Préstamo de valores	USD	6,438,368.82	2.34	2.47
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	Préstamo de valores	USD	1,720,946.48	1.50	1.68
Goldman Sachs Emerging Markets Debt (Hard Currency)	Préstamo de valores	USD	124,398,366.62	2.39	2.58
Goldman Sachs Europe High Yield (Antes NN)	Préstamo de valores	EUR	4,187,178.31	3.82	3.95
Goldman Sachs Frontier Markets Debt (Hard Currency)	Préstamo de valores	USD	10,188,369.43	4.09	4.27
Goldman Sachs Global High Yield (Antes NN)	Préstamo de valores	EUR	85,351,650.24	4.02	4.29
Goldman Sachs Global Yield Opportunities (Antes NN)	Préstamo de valores	EUR	504,265.69	0.53	0.54
Goldman Sachs US High Yield	Préstamo de valores	USD	5,213,272.99	3.29	3.55

A 31 de marzo de 2023, el importe de los activos en todas las permutas de rendimiento total ascendía a:

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Tipo de activo	Divisa	Valor de mercado	% de AG
Goldman Sachs Alternative Beta	Swaps de rendimiento total	USD	390,250.06	0.11
Goldman Sachs Commodity Enhanced	Swaps de rendimiento total	USD	(2,035,454.95)	(0.96)
Goldman Sachs Euro Bond	Swaps de rendimiento total	EUR	(268,699.02)	(0.04)
Goldman Sachs Global Bond Opportunities (Antes NN)	Swaps de rendimiento total	EUR	143,148.28	0.33
Goldman Sachs Multi Asset Factor Opportunities	Swaps de rendimiento total	USD	(310,561.63)	(0.85)

### Datos sobre reutilización de las garantías

Durante el período finalizado el 31 de marzo de 2023 no se reutilizaron garantías.

### Datos relativos a la concentración

A 31 de marzo de 2023, los principales emisores de valores a modo de garantía real de todos los OFV eran:

Subfondo	Emisor de garantía	Divisa	Valor de mercado de las garantías recibidas
Goldman Sachs Asia High Yield (Antes NN)	Gobierno del Reino Unido	USD	2,298,844.63
	Gobierno neerlandés	USD	2,090,680.00
	Gobierno de los Estados Unidos	USD	1,206,653.08
	Gobierno belga	USD	253.71
	Gobierno francés	USD	10.10
Goldman Sachs Asian Debt (Hard Currency)	Gobierno de los Estados Unidos	USD	5,120,096.95
	Gobierno alemán	USD	928,998.27
	Gobierno de Suiza	USD	914,669.25
	Gobierno neerlandés	USD	350,479.32
	Gobierno belga	USD	108.47
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	Gobierno francés	USD	13.12
	Gobierno de los Estados Unidos	USD	1,528,665.68
	Gobierno de Suiza	USD	397,720.97
	Gobierno de los Estados Unidos	USD	128,107,321.07
	Gobierno neerlandés	USD	8,213,822.20
Goldman Sachs Emerging Markets Debt (Hard Currency)	Gobierno de Suiza	USD	2,175,403.65
	Gobierno francés	USD	1,766,080.57
	Gobierno belga	USD	685,200.97
	Gobierno alemán	USD	731.97
	Gobierno de los Estados Unidos	EUR	2,611,085.05
Goldman Sachs Europe High Yield (Antes NN)	Gobierno alemán	EUR	2,223,278.73
	Gobierno de los Estados Unidos	USD	11,029,653.07
Goldman Sachs Frontier Markets Debt (Hard Currency)	Gobierno francés	USD	472,316.55
	Gobierno de los Estados Unidos	EUR	54,161,273.65
Goldman Sachs Global High Yield (Antes NN)	Gobierno alemán	EUR	44,541,367.97
	Gobierno austríaco	EUR	140,521.72
	Gobierno francés	EUR	22.49
	Gobierno del Reino Unido	EUR	16.72
Goldman Sachs Global Yield Opportunities (Antes NN)	Gobierno alemán	EUR	634,542.46
Goldman Sachs US High Yield	Gobierno de los Estados Unidos	USD	6,031,723.99



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

A 31 de marzo de 2023, las principales contrapartes de cada tipo de OFV y de permutas de rendimiento total eran:

Subfondo	Tipo de valor	Contraparte	Divisa	Valor de mercado de las garantías recibidas
Goldman Sachs Asia High Yield (Antes NN)	Préstamo de valores	Goldman Sachs International Ltd	USD	2,298,844.63
		Merrill Lynch International	USD	2,090,933.71
		JP Morgan Securities PLC	USD	1,035,258.62
		Barclays Capital Securities Ltd	USD	171,404.56
Goldman Sachs Asian Debt (Hard Currency)	Préstamo de valores	Barclays Capital Securities Ltd	USD	5,120,096.95
		Goldman Sachs International Ltd	USD	928,998.27
		UBS AG	USD	914,669.25
Goldman Sachs Emerging Markets Corporate Debt (Antes NN)	Préstamo de valores	Merrill Lynch International	USD	350,600.91
		Barclays Capital Securities Ltd	USD	1,528,565.81
Goldman Sachs Emerging Markets Debt (Hard Currency)	Préstamo de valores	UBS AG	USD	397,820.84
		Barclays Capital Securities Ltd	USD	92,268,773.31
		Morgan Stanley International	USD	32,722,874.54
		Nomura International PLC	USD	6,837,728.46
		Citigroup Global Markets Limited	USD	5,317,539.49
		Goldman Sachs International Ltd	USD	3,115,711.69
Goldman Sachs Europe High Yield (Antes NN)	Préstamo de valores	Merrill Lynch International	USD	685,932.94
		Morgan Stanley International	EUR	2,299,628.45
		Goldman Sachs International Ltd	EUR	2,223,278.73
Goldman Sachs Frontier Markets Debt (Hard Currency)	Préstamo de valores	Barclays Capital Securities Ltd	EUR	311,456.60
		Barclays Capital Securities Ltd	USD	6,128,953.98
		Morgan Stanley International	USD	4,900,699.09
Goldman Sachs Global High Yield (Antes NN)	Préstamo de valores	Nomura International PLC	USD	472,316.55
		Goldman Sachs International Ltd	EUR	44,541,367.97
		Barclays Capital Securities Ltd	EUR	31,179,102.09
		Morgan Stanley International	EUR	22,612,043.58
		Credit Suisse Securities (Europe) Ltd	EUR	403,953.90
Goldman Sachs Global Yield Opportunities (Antes NN)	Préstamo de valores	JP Morgan Securities PLC	EUR	106,735.01
		Goldman Sachs International Ltd	EUR	634,542.46
Goldman Sachs US High Yield	Préstamo de valores	Barclays Capital Securities Ltd	USD	3,122,356.72
		Goldman Sachs International Ltd	USD	2,909,367.27

Subfondo	Tipo de valor	Contraparte	Divisa	Ganancias (o pérdidas) no realizadas
Goldman Sachs Alternative Beta	Permuta de rendimiento total	J.P. Morgan SE	USD	217,151.83
		Société Générale	USD	173,098.23
Goldman Sachs Commodity Enhanced	Permuta de rendimiento total	Société Générale	USD	(2,035,454.95)
Goldman Sachs Euro Bond	Permuta de rendimiento total	NN Re (Netherlands) NV	EUR	(268,699.02)
Goldman Sachs Global Bond Opportunities (Antes NN)	Permuta de rendimiento total	Barclays Bank Ireland PLC	EUR	143,148.28

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Subfondo	Tipo de valor	Contraparte	Divisa	Ganancias (o pérdidas) no realizadas
Goldman Sachs Multi Asset Factor Opportunities	Permuta de rendimiento total	Société Générale	USD	(310,561.63)

### Custodia de las garantías reales recibidas

A 31 de marzo de 2023, todas las garantías reales son custodiadas por un depositario, que es Brown Brothers Harriman (Luxembourg) S.C.A.

### Datos de transacción agregados

A 31 de marzo de 2023, los datos de transacción agregados de las posiciones de garantías reales (incluido efectivo) recibidas/(entregadas) en todas las OFV y permutas de rendimiento total son los siguientes:

Tipo de valor garantizado	Tipo de garantía real	Divisa	Valor de mercado de las garantías recibidas/(entregadas)	Calidad	Perfil De Rendimiento de la garantía real	Divisa de la garantía real	País de establecimiento de las partes (no garantías reales)	Mecanismos de liquidación y compensación
<b>Goldman Sachs Asia High Yield (Antes NN)</b>								
<b>Préstamo de valores</b>								
Goldman Sachs International Ltd	Bono del Estado	USD	2,298,844.63	AA-	más de un año	GBP	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	2,090,680.00	AAA	más de un año	EUR	Reino Unido	Tripartita
JP Morgan Securities PLC	Bono del Estado	USD	1,035,248.52	AAA	más de un año	USD	Reino Unido	Tripartita
Barclays Capital Securities Ltd	Bono del Estado	USD	171,404.56	AAA	más de un año	USD	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	253.71	AA	más de un año	EUR	Reino Unido	Tripartita
JP Morgan Securities PLC	Bono del Estado	USD	10.10	AA	más de un año	EUR	Reino Unido	Tripartita
<b>Goldman Sachs Asian Debt (Hard Currency)</b>								
<b>Préstamo de valores</b>								
Barclays Capital Securities Ltd	Bono del Estado	USD	3,479,747.51	AAA	Entre tres meses y un año	USD	Reino Unido	Tripartita
Barclays Capital Securities Ltd	Bono del Estado	USD	1,640,349.44	AAA	más de un año	USD	Reino Unido	Tripartita

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Tipo de valor garantizado	Tipo de garantía a real	Divisa	Valor de mercado de las garantías recibidas/ (entregadas)	Calidad	Perfil De Rendimiento de la garantía real	Divisa de la garantía real	País de establecimiento de las partes (no garantías reales)	Mecanismos de liquidación y compensación
<b>Goldman Sachs Asian Debt (Hard Currency)(continuación)</b>								
<b>Préstamo de valores</b>								
Goldman Sachs International Ltd	Bono del Estado	USD	928,998.27	AAA	más de un año	EUR	Reino Unido	Tripartita
UBS AG	Bono del Estado	USD	914,669.25	AAA	más de un año	CHF	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	350,479.32	AAA	más de un año	EUR	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	101.42	AA-	más de un año	EUR	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	20.17	AA	más de un año	EUR	Reino Unido	Tripartita
<b>Goldman Sachs Emerging Markets Corporate Debt (Antes NN)</b>								
<b>Préstamo de valores</b>								
Barclays Capital Securities Ltd	Bono del Estado	USD	1,528,565.81	AAA	más de un año	USD	Reino Unido	Tripartita
UBS AG	Bono del Estado	USD	397,720.97	AAA	más de un año	CHF	Reino Unido	Tripartita
UBS AG	Bono del Estado	USD	99.87	AAA	entre un mes y tres meses	USD	Reino Unido	Tripartita
<b>Goldman Sachs Emerging Markets Debt (Hard Currency)</b>								
<b>Préstamo de valores</b>								
Barclays Capital Securities Ltd	Bono del Estado	USD	54,291,380.47	AAA	más de un año	USD	Reino Unido	Tripartita
Barclays Capital Securities Ltd	Bono del Estado	USD	37,977,392.84	AAA	entre tres meses y un año	USD	Reino Unido	Tripartita
Morgan Stanley International	Bono del Estado	USD	32,722,836.07	AAA	más de un año	USD	Reino Unido	Tripartita
Citigroup Global Markets Limited	Bono del Estado	USD	5,317,539.49	AAA	más de un año	EUR	Reino Unido	Tripartita
Goldman Sachs International Ltd	Bono del Estado	USD	3,115,711.69	AAA	más de un año	USD	Reino Unido	Tripartita

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Tipo de valor garantizado	Tipo de garantía real	Divisa	Valor de mercado de las garantías recibidas/ (entregadas)	Calidad	Perfil De Rendimiento de la garantía real	Divisa de la garantía real	País de establecimiento de las partes (no garantías reales)	Mecanismos de liquidación y compensación
Nomura International PLC	Bono del Estado	USD	2,896,282.71	AAA	más de un año	EUR	Reino Unido	Tripartita
Nomura International PLC	Bono del Estado	USD	2,175,403.65	NA	entre tres meses y un año	CHF	Reino Unido	Tripartita
Nomura International PLC	Bono del Estado	USD	1,766,042.10	AAA	Entre una semana y un mes	EUR	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	685,200.97	AA	más de un año	EUR	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	623.98	AAA	más de un año	EUR	Reino Unido	Tripartita
Merrill Lynch International	Bono del Estado	USD	107.99	AAA	entre un mes y tres meses	EUR	Reino Unido	Tripartita
Morgan Stanley International	Bono del Estado	USD	38.47	AA	más de un año	EUR	Reino Unido	Tripartita
<b>Goldman Sachs Europe High Yield (Antes NN)</b>								
<b>Préstamo de valores</b>								
Morgan Stanley International	Bono del Estado	EUR	2,299,628.45	AAA	más de un año	USD	Reino Unido	Tripartita
Goldman Sachs International Ltd	Bono del Estado	EUR	2,223,278.73	AAA	más de un año	EUR	Reino Unido	Tripartita
Barclays Capital	Bono del Estado	EUR	311,456.60	AAA	más de un año	USD	Reino Unido	Tripartita
<b>Goldman Sachs Frontier Markets Debt (Hard Currency)</b>								
<b>Préstamo de valores</b>								
Barclays Capital Securities Ltd	Bono del Estado	USD	6,128,953.98	AAA	más de un año	USD	Reino Unido	Tripartita
Morgan Stanley International	Bono del Estado	USD	4,900,699.09	AAA	más de un año	USD	Reino Unido	Tripartita
Nomura International PLC	Bono del Estado	USD	472,316.55	AAA	Entre una semana y un mes	EUR	Reino Unido	Tripartita

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Tipo de valor garantizado	Tipo de garantía a real	Divisa	Valor de mercado de las garantías recibidas/ (entregadas)	Calidad	Perfil De Rendimiento de la garantía real	Divisa de la garantía real	País de establecimiento de las partes (no garantías reales)	Mecanismos de liquidación y compensación
<b>Goldman Sachs Global High Yield (Antes NN)</b>								
<b>Préstamo de valores</b>								
Goldman Sachs International Ltd	Bono del Estado	EUR	44,541,367.97	AAA	más de un año	EUR	Reino Unido	Tripartita
Barclays Capital Securities Ltd	Bono del Estado	EUR	31,179,102.09	AAA	más de un año	USD	Reino Unido	Tripartita
Morgan Stanley International	Bono del Estado	EUR	19,212,267.66	AAA	Entre tres meses y un año	USD	Reino Unido	Tripartita
Morgan Stanley International	Bono del Estado	EUR	3,399,759.20	AAA	más de un año	USD	Reino Unido	Tripartita
Credit Suisse Securities (Europe) Ltd	Bono del Estado	EUR	263,409.69	AAA	más de un año	USD	Reino Unido	Tripartita
Credit Suisse Securities (Europe) Ltd	Bono del Estado	EUR	140,521.72	AA+	más de un año	EUR	Reino Unido	Tripartita
JP Morgan Securities PLC	Bono del Estado	EUR	106,735.01	AAA	más de un año	USD	Reino Unido	Tripartita
Credit Suisse Securities (Europe) Ltd	Bono del Estado	EUR	22.49	AA	más de un año	EUR	Reino Unido	Tripartita
Morgan Stanley International	Bono del Estado	EUR	16.72	AA-	más de un año	GBP	Reino Unido	Tripartita
<b>Goldman Sachs Global Yield Opportunities (Antes NN)</b>								
<b>Préstamo de valores</b>								
Goldman Sachs International Ltd	Bono del Estado	EUR	634,542.46	AAA	más de un año	EUR	Reino Unido	Tripartita
<b>Goldman Sachs US High Yield</b>								
<b>Préstamo de valores</b>								
Barclays Capital Securities Ltd	Bono del Estado	USD	3,122,356.72	AAA	más de un año	USD	Reino Unido	Tripartita
Goldman Sachs International Ltd	Bono del Estado	USD	2,909,367.27	AAA	más de un año	USD	Reino Unido	Tripartita

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Tipo de valor garantizado	Tipo de garantía a real	Divisa	Valor de mercado de las garantías recibidas/ (entregadas)	Calidad	Perfil De Rendimiento de la garantía real	Divisa de la garantía real	País de establecimiento de las partes (no garantías reales)	Mecanismos de liquidación y compensación
<b>Goldman Sachs Alternative Beta</b>								
<b>Permutas de rendimiento total*</b>								
JP Morgan Chase Bank	Efectivo	USD	50,000.00	N/D	N/D	USD	Alemania	Bilateral
Société Générale	Efectivo	USD	(310,000.01)	N/D	N/D	USD	Francia	Bilateral
State Street Bank	Efectivo	USD	4,860,000.00	N/D	N/D	USD	Estados Unidos	Bilateral
<b>Goldman Sachs Commodity Enhanced</b>								
<b>Rentabilidad total Swaps*</b>								
Société Générale	Efectivo	USD	(4,130,000.04)	N/D	N/D	USD	Francia	Bilateral
State Street Bank	Efectivo	USD	16,830,000.00	N/D	N/D	USD	Estados Unidos	Bilateral
State Street Bank	Efectivo	USD	(12,420,000.00)	N/D	N/D	USD	Estados Unidos	Bilateral
<b>Goldman Sachs Euro Bond</b>								
<b>Permutas de rendimiento total*</b>								
Bank of New York Mellon	Efectivo	EUR	60,000.00	N/D	N/D	EUR	Estados Unidos	Bilateral
Bank of New York Mellon	Efectivo	EUR	(60,000.01)	N/D	N/D	EUR	Estados Unidos	Bilateral
<b>Goldman Sachs Global Bond Opportunities (Antes NN)</b>								
<b>Permutas de rendimiento total*</b>								
Barclays	Efectivo	EUR	300,000.00	N/D	N/D	EUR	Irlanda	Bilateral
BNP Paribas	Efectivo	EUR	(10,000.00)	N/D	N/D	EUR	Francia	Bilateral
BofA Securities	Efectivo	EUR	40,000.00	N/D	N/D	EUR	Estados Unidos	Bilateral
Deutsche Bank	Efectivo	EUR	(100,000.00)	N/D	N/D	EUR	Alemania	Bilateral
JP Morgan Chase Bank	Efectivo	EUR	(620,000.00)	N/D	N/D	EUR	Alemania	Bilateral
Morgan Stanley	Efectivo	EUR	1,340,000.00	N/D	N/D	EUR	Alemania	Bilateral
Morgan Stanley	Efectivo	EUR	(1,329,999.99)	N/D	N/D	EUR	Alemania	Bilateral
State Street Bank	Efectivo	EUR	1,061,000.00	N/D	N/D	EUR	Estados Unidos	Bilateral
State Street Bank	Efectivo	EUR	(741,000.00)	N/D	N/D	EUR	Estados Unidos	Bilateral

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Tipo de valor garantizado	Tipo de garantía a real	Divisa	Valor de mercado de las garantías recibidas/ (entregadas)	Calidad	Perfil De Rendimiento de la garantía real	Divisa de la garantía real	País de establecimiento de las partes (no garantías reales)	Mecanismos de liquidación y compensación
<b>Goldman Sachs Multi Asset Factor Opportunities</b>								
<b>Permutas de rendimiento total*</b>								
Morgan Stanley	Efectivo	USD	820,000.00	N/D	N/D	USD	Alemania	Bilateral
Morgan Stanley	Efectivo	USD	(900,000.01)	N/D	N/D	USD	Alemania	Bilateral
Société Générale	Efectivo	USD	(2,939,999.95)	N/D	N/D	USD	Francia	Bilateral
State Street Bank	Efectivo	USD	6,860,000.00	N/D	N/D	USD	Estados Unidos	Bilateral
State Street Bank	Efectivo	USD	(6,020,000.00)	N/D	N/D	USD	Estados Unidos	Bilateral

\* Los importes indicados hacen referencia a posiciones en derivados extrabursátiles y no solo a las posiciones de permutas de rendimiento total.

El vencimiento de las OFV y los *swaps* de rendimiento total (TRS) era tal y como se indica a continuación:

A 31 de marzo de 2023, todas las operaciones de préstamo de valores presentan un vencimiento abierto.

A 31 de marzo de 2023, el vencimiento de cada *swap* de rendimiento total figuraba en el epígrafe "Instrumentos financieros derivados" de cada subfondo.

En el caso del subfondo Goldman Sachs Alternative Beta, el vencimiento de los *swaps* de rendimiento total es de entre uno y tres meses.

En el caso del subfondo NN (L) Commodity Enhanced, el vencimiento de los *swaps* de rendimiento total oscila entre tres meses y un año.

En el caso del subfondo Goldman Sachs Euro Bond, el vencimiento del *swap* de rendimiento total es de entre una semana y un mes.

En el caso del subfondo Goldman Sachs Global Bond Opportunities (antes NN), en vencimiento de los *swaps* de rendimiento total es de entre un mes y tres meses.

En el caso del subfondo Goldman Sachs Multi Asset Factor Opportunities el vencimiento de dos de los *swaps* de rendimiento total es de entre un mes y tres meses.

### Custodia de las garantías reales concedidas

Las garantías reales se han concedido sobre la base de un cambio de titularidad y el fondo las puede recuperar en cualquier momento. La contraparte solo tiene la obligación de devolver el mismo importe al fondo y el fondo no puede solicitar la devolución de este importe "en cualquier momento" mientras que exista exposición a la operación subyacente.

Durante el período finalizado el 31 de marzo de 2023 no se concedieron garantías.

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

### Rendimientos/costes

A continuación se indican los rendimientos y los costes a 31 de marzo de 2023 para cada tipo de OFV y permuta de rendimiento total:

Devoluciones	Divisa	Importe	% del rendimiento total
<b>Goldman Sachs Asia Equity Growth &amp; Income</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	5,062.88	100.00%
<b>Goldman Sachs Asia High Yield (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	64,683.10	100.00%
<b>Goldman Sachs Asian Debt (Hard Currency)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	31,494.72	100.00%
<b>Goldman Sachs Emerging Markets Corporate Debt (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	1,799.23	100.00%
<b>Goldman Sachs Emerging Markets Debt (Hard Currency)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	237,800.43	100.00%
<b>Goldman Sachs Europe Equity</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	8,054.40	100.00%
<b>Goldman Sachs Europe Equity Income</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	17,264.55	100.00%
<b>Goldman Sachs Europe High Yield (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	33,193.78	100.00%
<b>Goldman Sachs Eurozone Equity</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	2,871.35	100.00%
<b>Goldman Sachs Frontier Markets Debt (Hard Currency)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	55,791.66	100.00%
<b>Goldman Sachs Global Equity Income</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	16,095.81	100.00%
<b>Goldman Sachs Global High Yield (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	1,052,506.31	100.00%
<b>Goldman Sachs Global Yield Opportunities (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	11,986.76	100.00%



## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Devoluciones	Divisa	Importe	% del rendimiento total
<b>Goldman Sachs Greater China Equity</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	12,135.59	100.00%
<b>Goldman Sachs US High Yield</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	83,376.92	100.00%
<b>Goldman Sachs Alternative Beta</b>			
<b>Permuta de rendimiento total</b>			
Al Subfondo:	USD	(1,656,247.20)	100.00%
<b>Goldman Sachs Commodity Enhanced</b>			
<b>Permuta de rendimiento total</b>			
Al Subfondo:	USD	(32,287,426.41)	100.00%
<b>Goldman Sachs Euro Bond</b>			
<b>Permuta de rendimiento total</b>			
Al Subfondo:	EUR	4,967,082.96	100.00%
<b>Goldman Sachs Global Bond Opportunities (Antes NN)</b>			
<b>Permuta de rendimiento total</b>			
Al Subfondo:	EUR	(149,275.39)	100.00%
<b>Goldman Sachs Global Yield Opportunities (Antes NN)</b>			
<b>Permuta de rendimiento total</b>			
Al Subfondo:	EUR	482,961.85	100.00%
<b>Goldman Sachs Multi Asset Factor Opportunities</b>			
<b>Permuta de rendimiento total</b>			
Al Subfondo:	USD	849,597.91	100.00%
<b>Costes</b>			
Costes	Divisa	Importe	% de costes generales
<b>Goldman Sachs Asia Equity Growth &amp; Income</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	440.27	100.00%
<b>Goldman Sachs Asia High Yield (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	5,624.63	100.00%
<b>Goldman Sachs Asian Debt (Hard Currency)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	2,738.56	100.00%
<b>Goldman Sachs Emerging Markets Corporate Debt (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	156.43	100.00%
<b>Goldman Sachs Emerging Markets Debt (Hard Currency)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	20,677.96	100.00%

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

Costes	Divisa	Importe	% de costes generales
<b>Goldman Sachs Europe Equity</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	700.39	100.00%
<b>Goldman Sachs Europe Equity Income</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	1,501.25	100.00%
<b>Goldman Sachs Europe High Yield (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	2,886.27	100.00%
<b>Goldman Sachs Eurozone Equity</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	249.66	100.00%
<b>Goldman Sachs Frontier Markets Debt (Hard Currency)</b>			
<b>Préstamo de valores</b>			
Al fondo:	USD	4,851.41	100.00%
<b>Goldman Sachs Global Equity Income</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	1,399.65	100.00%
<b>Goldman Sachs Global High Yield (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	91,522.80	100.00%
<b>Goldman Sachs Global Yield Opportunities (Antes NN)</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	EUR	1,042.34	100.00%
<b>Goldman Sachs US High Yield</b>			
<b>Préstamo de valores</b>			
Al Subfondo:	USD	7,250.20	100.00%

## NOTAS SOBRE LOS ESTADOS FINANCIEROS (CONTINUACIÓN)

### 14- Índice de rotación de la cartera

El Índice de Rotación de la Cartera es un indicador de la relevancia de los costes adicionales incurridos por un Fondo al comprar y vender activos de conformidad con su política de inversión.

El Índice de Rotación de la Cartera se calcula de acuerdo con el método descrito a continuación:

$$\text{Rotación} = [(\text{Total 1} - \text{Total 2}) / \text{M}] * 100$$

Total 1 = Total de operaciones en valores durante el período = X + Y

X = compras

Y = ventas

Total 2 = Total de operaciones de capital durante el período = S + R

S = suscripciones

R = reembolsos

M = activo medio neto

El Índice de Rotación de la Cartera se expresa como porcentaje.

### 15- Acontecimientos posteriores

El 2 de mayo de 2023, el subfondo Goldman Sachs Global Flexible Multi-Asset Premium ha absorbido el subfondo Goldman Sachs Global Flexible Multi-Asset.

Subfondo absorbido y clase de acciones	Subfondos absorbentes y clases de acciones	Ecuación de canje de acciones
Goldman Sachs Global Flexible Multi-Asset Premium	Goldman Sachs Global Flexible Multi-Asset	
<b>Clase de acciones</b>	<b>Clase de acciones</b>	
I Cap EUR	I Cap EUR	1:1.027831
N Cap EUR	N Cap EUR	1:1.270744
P Cap EUR	P Cap EUR	1:1.117841
X Cap EUR	X Cap EUR	1:1.038370
I Cap PLN (hedged i)	I Cap PLN (hedged i)	1:1.000000
I Cap USD (hedged i)	I Cap USD (hedged i)	1:1.007238

El 21 de junio de 2023, el subfondo Goldman Sachs Global Social Impact Equity absorberá el Goldman Sachs Global Health & Well-being Equity.

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## INFORMACIÓN COMPLEMENTARIA PARA LOS ACCIONISTAS

### **Código de Conducta ALFI**

Por el presente se confirma que Goldman Sachs Funds III cumple y se ajusta a los principios del "Código de conducta para fondos de inversión de Luxemburgo" de ALFI.

### **Información complementaria para los accionistas**

De acuerdo con la Ley belga sobre finanzas del 22 de diciembre de 2003, que entró en vigor el 1 de enero de 2004, se aplicó un impuesto anual del 0.06% a todo el capital procedente de Bélgica incluido en la Sociedad a 31 de diciembre del año anterior. El tipo de este impuesto ha sido incrementado al 0.07% en 2005, al 0.08% en 2007 y al 0.0965% en 2013, y reducido al 0.0925% a partir de 2014.

La Sociedad presentó una denuncia ante la Comisión Europea contra Bélgica solicitando que se reconozca que este impuesto supone una violación del Derecho comunitario. Esta denuncia ha sido rechazada por la Comisión Europea. En relación con otra denuncia presentada por la Sociedad ante los tribunales belgas, el Tribunal de Primera Instancia de Bruselas condenó en su fallo positivo al Estado belga a reembolsar los montos indebidamente pagados. Sin embargo, el Estado belga ha interpuesto recurso contra esta decisión. El 29 de noviembre de 2018, el Tribunal de Apelación de Bruselas emitió su fallo. En su decisión, el Tribunal confirmó la sentencia del Tribunal de Primera Instancia de Bruselas el cual había ordenado al Estado belga reembolsar el impuesto anual aplicado al fondo de Luxemburgo. El Estado belga ha interpuesto recurso ante el Tribunal Supremo de Bélgica. El 13 de abril de 2022 se publicó la decisión del Tribunal Supremo de Bélgica: el Tribunal Supremo anuló la sentencia favorable de Tribunal de Apelación de Bruselas, denegando básicamente el reembolso a los demandantes. El Tribunal de Apelación de Lieja debe adoptar ahora una decisión definitiva que está pendiente de resolución. Como Sociedad Gestora del fondo, estamos investigando si es factible presentar alegatos adicionales ante el Tribunal de Apelación de Lieja.

Para más información, por favor contacte con:

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