

COMUNICACIÓN DE NÚMERO DE ACCIONISTAS Y PATRIMONIO DE IIC EXTRANJERA

ALLFUNDS BANK, S.A., en calidad de comercializador designado de GOLDMAN SACHS FUNDS inscrita en el Registro de instituciones de inversión colectiva extranjeras comercializadas en España de la CNMV con el número 141 , ha realizado la comunicación relativa al número de accionistas y patrimonio a los efectos del artículo 52 del Reglamento del IRPF.

La información que se comunica es la siguiente:

| Denominación | Fecha | Partícipes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO BASE SHARES (ACC.) USD | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO CLASS A SHARES (ACC.) (ACC) USD | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO CLASS P SHARES (ACC.) (ACC) USD | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO E SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO I (ACC) (JPY-HEDGED) CAPITALISATION | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO I SHARES (ACC.) (CHF-HEDGED) CHF | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO I SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO I SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO I SHARES (ACC.) (SEK-HEDGED) SEK | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO I SHARES (ACC.) USD | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO OTHER CURRENCY SHARES (ACC) (SGD-HEDGED) SGD | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO OTHER CURRENCY SHARES (ACC.) (CHF-HEDGED) | 31/05/2020 | 895 | 655.737.259,85 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO R (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO I SHARES (ACC.) (AUD-HEDGED) AUD | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO P SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO R DISTRIBUTION | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ABSOLUTE RETURN TRACKER PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 895 | 655.737.259,85 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO CLASS I SHARES (ACC) (EUR-HEDGED) | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO CLASS I SHARES (ACC) (GBP-HEDGED) | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO CLASS IO SHARES USD | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO I GBP HEDGED DISTRIBUTION | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO I SHARES (ACC) USD | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO IO SHARES (ACC) (JPY-HEDGED) | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO IO SHARES (ACC) USD | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO OTHER CURRENCY SHARES (ACC) (EUR HEDGED) | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ALTERNATIVE TREND PORTFOLIO R SHARES (GBP-HEDGED) | 31/05/2020 | 628 | 273.052.046,58 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO A USD | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO BASE USD | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO CLASS A SHARES (ACC.) USD | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO E (ACC) EUR | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO I (ACC) USD | 31/05/2020 | 642 | 115.584.193,00 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO I (GBP) GBP | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO I USD | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO IO SHARES (ACC) (JPY) JPY | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO P (ACC) USD | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO P USD | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO R CAPITALISATION | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS ASIA EQUITY PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 642 | 115.584.193,00 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO A USD | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO BASE (ACC) (EUR) (LONG BRICS CCY VS) EUR | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO BASE USD | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO E (ACC) EUR | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO I (ACC) EUR | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO I (ACC) USD | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO I USD | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO OTHER CURRENCY GBP | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO P (ACC) USD | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO P USD | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO R CAPITALISATION | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 1.227 | 66.454.236,55 |
| GOLDMAN SACHS BRICS EQUITY PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 1.227 | 66.454.236,55 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO BASE SHARES USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO CLASS I SHARES (ACC) USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO CLASS I SHARES USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO CLASS P SHARES (ACC) USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO CLASS P SHARES USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO CLASS R SHARES (ACC) USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO CLASS R SHARES (GBP) GBP | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS CHINA OPPORTUNITY EQUITY PORTFOLIO CLASS R SHARES USD | 31/05/2020 | 631 | 59.787.887,14 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO CHF (LONG EMERGING MARKETS CCY CV USD) (CLOSE) CHF | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO CLASS IO SHARES (SNAP) USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO IO (ACC.) (JPY) (CLOSE) | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO IO SHARES (SNAP) CAPITALISATION USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO R (ACC) CLOSE USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO R (CLOSE) USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO R (EUR) (LONG EMERGING MARKETS CCY VS USD) (CLOSE) CAPITALISATION | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO R GBP (CLOSE) DISTRIBUTION | 31/05/2020 | 12.342 | 2.115.598.059,38 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO A PLN (LONG EMERGING CCY. VS USD) SNAP PLN | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO A PLN HEDGED CAPITALISATION | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO BASE (ACC) (CLOSE) USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO BASE (ACC) (SNAP) USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO BASE SHARES (SNAP) USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO CLASS E SHARES (ACC) (CLOSE) EUR | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO CLASS I SHARES (GBP) (SNAP) CAPITALISATION | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO I (ACC) (EUR) (CLOSE) EUR | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO I SHARES (EUR) CLOSE EUR | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO I USD CLOSE CAPITALISATION | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO IO (ACC) (CLOSE) | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC) (EUR) (LONG EMERGING MARKETS CCY VS USD) (CLOSE) EUR | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR) (CLOSE) | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO P (ACC) (CLOSE) | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORESM EQUITY PORTFOLIO P (CLOSE) USD | 31/05/2020 | 12.342 | 2.115.598.059,38 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO A USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO BASE (ACC) USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO BASE SHARES (GROSS MDIST) DISTRIBUTION USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO BASE SHARES (M-DIST) USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO BASE SHARES (STABLE M-DIST) USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO BASE USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO CLASS I SHARES (STABLE MDIST) USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO CLASS R SHARES (ACC) (CHF-HEDGED) CHF | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO E (EUR HEDGED) (QUARTERLY) EUR | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO I (ACC) USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO I (EUR HEDGED) EUR | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO I SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO I USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO IO (ACC) (JPY) JPY | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO IO (ACC) USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO IO USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO IS EUR HEDGED CAPITALISATION | 31/05/2020 | 5.686 | 1.827.903.920,20 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OCS (GROSS M-DIST) (AUD-HEDGED) | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OCS (GROSS M-DIST) (HKD) | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OCS (SGD - HEDGED) (STABLE M DIST) SGD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CCY SHARES (EUR-HEDGED) (STABLE MDIST) EUR | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CURRENCY (ACC) (EUR HEDGED) EUR | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CURRENCY (EUR HEDGED) EUR | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CURRENCY (GBP HEDGED) GBP | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CURRENCY AUD-HEDGED (STABLE M-DIST) DISTRIBUTION USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CURRENCY SHARES (ACC) (CHF-HEDGED) CHF | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CURRENCY SHARES (GBP-HEDGED) (STABLE M-DIST) GBP | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO OTHER CURRENCY SHARES (SGD-HEDGED) (M-DIST) SGD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO P (ACC) USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO P USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO R CAPITALISATION | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO R USD | 31/05/2020 | 5.686 | 1.827.903.920,20 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS CORPORATE BOND PORTFOLIO CLASS I SHARES (ACC) (CHF-HEDGED) CHF | 31/05/2020 | 5.686 | 1.827.903.920,20 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO BASE SHARES (ACC.) USD | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO BASE SHARES USD | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO CLASS I SHARES (ACC.) (EUR) EUR | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO CLASS I SHARES (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO E SHARES (ACC.) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO I SHARES (ACC.) (GBP-PARTIALLY HEDGED) GBP | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO I SHARES (ACC.) USD | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO I SHARES (GBP-PARTIALLY HEDGED) GBP | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO I SHARES USD | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO IO SHARES (GBP-PARTIALLY HEDGED) GBP | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO OTHER CURRENCY SHARES (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO R DISTRIBUTION | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO R GBP PARTIALLY HEDGED DISTRIBUTION | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT BLEND PORTFOLIO R SHARES (ACC) USD | 31/05/2020 | 3.188 | 728.220.704,78 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO A (ACC) USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO A USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO BASE (ACC) USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO BASE (MONTHLY) USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO BASE USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO CLASS IO SHARES (ACC.) (JPY) JPY | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO E (ACC) EUR | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO E (QUARTERLY) EUR | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO E EUR | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO I (ACC) EUR | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO I (ACC) USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO I SHARES (ACC.) (GBP) GBP | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO I SHARES (EUR) (Q-DIST) EUR | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO I USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO IO (ACC) USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO IO SHARES (GROSS MDIST DISTRIBUTION) USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO IO SHARES USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO IS EUR DISTRIBUTION (USD) | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO IX USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO OTHER CURRENCY GBP | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO P (ACC) USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO P USD | 31/05/2020 | 23.786 | 1.504.617.141,96 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO R CAPITALISATION | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO R DISTRIBUTION | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO R EUR DISTRIBUTION | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT LOCAL PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 23.786 | 1.504.617.141,96 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO A (MONTHLY) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO A USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE (ACC) (DURATION HEDGED) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE (ACC) (EUR HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE (ACC) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE (DURATION HEDGED) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE (MONTHLY) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE SHARES (GROSS MDIST) DISTRIBUTION USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE SHARES (STABLE MDIST) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO BASE USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS A SHARES (ACC.) (PLN-HEDGED) PLN | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS A SHARES (ACC.) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS I SHARES (ACC.) (JPY-HEDGED) (ACC) JPY | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS I SHARES (GBP) (Q-DIST) GBP | 31/05/2020 | 49.345 | 5.244.472.863,31 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS IO SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS IO SHARES (ACC.) (JPY) JPY | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS IO SHARES (ACC.) (JPY-HEDGED) JPY | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS P SHARES (ACC) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO CLASS P SHARES USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO E (ACC) (EUR HEDGED) (DURATION HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO E (ACC) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO E (EUR HEDGED) (DURATION HEDGED) (QUARTERLY) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO E (EUR HEDGED) (QUARTERLY) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I (ACC) (CHF HEDGED) CHF | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I (ACC) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I (EUR HEDGED) (DURATION HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I (EUR HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I (GBP HEDGED) GBP | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I EUR DISTRIBUTION USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I SHARES (DURATION-HEDGED) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I SHARES (GROSS Q-DIST) (EUR-HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IO (ACC) (GBP HEDGED) GBP | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IO (ACC) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IO SHARES (GROSS MDIST DISTRIBUTION) USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IO USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IS CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IS CHF HEDGED CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IS EUR HEDGED CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IS EUR HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IS GBP HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IS SHARES (EUR HEDGED) (QUARTERLY DISTRIBUTION) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IS USD DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO IX USD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO OTHER CURRENCY (ACC) (EUR HEDGED) (DURATION HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO OTHER CURRENCY (EUR HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO OTHER CURRENCY SHARES (ACC.) (CHF-HEDGED) CHF | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO OTHER CURRENCY SHARES (EUR-HEDGED) (M-DIST) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO OTHER CURRENCY SHARES (HKD-HEDGED) (M-DIST) HKD | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO OTHER CURRENCY | 31/05/2020 | 49.345 | 5.244.472.863,31 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| SHARES (SGD-HEDGED) (STABLE MDIST) SGD | | | |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R CHF HEDGED CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R EUR HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R GBP DURATION HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO R SGD HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO RS CHF HEDGED CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO RS EUR HEDGED CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO RS EUR HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO RS GBP HEDGED DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO RS USD CAPITALISATION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO RS USD DISTRIBUTION | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I (ACC) (EUR HEDGED) (DURATION HEDGED) EUR | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS DEBT PORTFOLIO I SHARES (CHF-HEDGED) (Q-DIST) CHF | 31/05/2020 | 49.345 | 5.244.472.863,31 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 754 | 76.385.136,04 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO BASE SHARES USD | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS E SHARES (ACC) EUR | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS I GBP DISTRIBUTION | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS I SHARES (ACC) (EUR) EUR | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS I SHARES (ACC) USD | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS I SHARES (Q-DIST) USD | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS I SHARES USD | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS P SHARES ACC USD | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS R SHARES (ACC) USD | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS R SHARES (GBP) GBP | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY ESG PORTFOLIO CLASS R SHARES USD | 31/05/2020 | 754 | 76.385.136,04 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO A USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO B USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO BASE USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO CLASS A SHARES (ACC.) USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO CLASS IS EUR (STABLE S-DIST) DISTRIBUTION | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO E (ACC) EUR | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO I (ACC) USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO I (ACC)(EUR) EUR | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO I EUR DISTRIBUTION | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO I SHARES (ACC) (SEK) SEK | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO I SHARES (GBP) GBP | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO I USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO IO (ACC) (GBP) GBP | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO IO (ACC) USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO IX USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO OCS(ACC)(EUR) EUR | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (CHF) CHF | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO P (ACC) USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO P USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO R (ACC) USD | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO R CHF CAPITALISATION | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS EQUITY PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 15.463 | 2.416.423.492,27 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO BASE SHARES USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS E SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS I SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 592 | 51.499.496,63 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS I SHARES (ACC) (GBP-HEDGED) GBP | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS I SHARES (ACC) USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS I SHARES (EUR-HEDGED) EUR | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS I SHARES USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS P SHARES (ACC) USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS P SHARES (EUR-HEDGED) EUR | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS P SHARES (GBP-HEDGED) GBP | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS P SHARES USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS R SHARES (ACC) USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO CLASS R SHARES USD | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO OTHER CURRENCY SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS SHORT DURATION BOND PORTFOLIO OTHER CURRENCY SHARES (EUR-HEDGED) EUR | 31/05/2020 | 592 | 51.499.496,63 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO BASE SHARES USD | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS E SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS I SHARES (ACC) (EUR-HEDGED) | 31/05/2020 | 966 | 128.127.849,31 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS I SHARES (ACC) USD | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS I SHARES USD | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS IO SHARES (ACC) (GBP-HEDGED) GBP | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS IO SHARES (AUD-HEDGED) AUD | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS R SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS R SHARES (ACC) (GBP-HEDGED) GBP | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS R SHARES (EUR-HEDGED) EUR | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO CLASS R SHARES (GBP-HEDGED) GBP | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO OTHER CURRENCY SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EMERGING MARKETS TOTAL RETURN BOND PORTFOLIO OTHER CURRENCY SHARES (EUR-HEDGED) EUR | 31/05/2020 | 966 | 128.127.849,31 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO R CAPITALISATION | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO R DISTRIBUTION | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO E SHARES (ACC.) EUR | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO I SHARES (ACC.) EUR | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO I SHARES EUR | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO P SHARES (ACC.) EUR | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO P SHARES EUR | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO BASE SHARES (ACC.) EUR | 31/05/2020 | 812 | 292.363.448,56 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS EURO SHORT DURATION BOND PLUS PORTFOLIO BASE SHARES EUR | 31/05/2020 | 812 | 292.363.448,56 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS I SHARES (ACC.) (CHF) | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS IS SHARES (ACC.) | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO I (ACC) (EUR-HEDGED) | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (USD-HEDGED) | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO R CAPITALISATION | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO R DISTRIBUTION | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO R GBP DISTRIBUTION | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO R USD DISTRIBUTION | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO A EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO A USD | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO BASE (ACC) EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO BASE EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS A SHARES (ACC.) (EUR) EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS A SHARES (ACC.) (USD) USD | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS I SHARES (ACC.) (USD) USD | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS P SHARES (GBP) GBP | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS P SHARES (USD) USD | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO CLASS P SHARES EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO E (ACC) EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO I (ACC) EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO I CHF HEDGED CAPITALISATION EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO I USD HEDGED CAPITALISATION EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO I EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO IO (ACC) EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO OCS (USD) USD | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (USD) USD | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES (GBP) GBP | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE CORE® EQUITY PORTFOLIO P (ACC) EUR | 30/11/2020 | 9.876 | 1.854.000.000,00 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO BASE SHARES | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO OTHER CURRENCY SHARES (ACC.) (SEK-HEDGED) | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO R CAPITALISATION | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO R DISTRIBUTION | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO BASE SHARES (ACC) EUR | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO BASE SHARES EUR | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO CLASS A SHARES (ACC.) (PLN-HEDGED) PLN | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO E SHARES (ACC) EUR | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO I SHARES (ACC) EUR | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO I SHARES EUR | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO P SHARES (ACC) (USD-HEDGED) USD | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO P SHARES (ACC) EUR | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO P SHARES (USD-HEDGED) (M-DIST) USD | 31/05/2020 | 618 | 60.599.470,38 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS EUROPE HIGH YIELD BOND PORTFOLIO P SHARES EUR | 31/05/2020 | 618 | 60.599.470,38 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO OTHER CURRENCY EUR DISTRIBUTION USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO R (ACC) USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO I GBP HEDGED DISTRIBUTION | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO I SHARES (ACC) (JPY-HEDGED) JPY | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO R EUR HEDGED DISTRIBUTION | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO E SHARES (ACC.)(EUR-HEDGED) EUR | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO I SHARES USD | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO I SHARES (ACC.) USD | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO I SHARES (ACC.)(EUR-HEDGED) EUR | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO I SHARES (ACC.)(GBP-HEDGED) GBP | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO I SHARES (EUR-HEDGED) EUR | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO IO SHARES (ACC.) USD | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO IO SHARES USD | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO OCS SHARES(ACC.) (SEK-HEDGED) SEK | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO BASE USD | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO BASE (ACC.) USD | 31/05/2020 | 624 | 165.808.625,22 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL ABSOLUTE RETURN PORTFOLIO OTHER CURRENCY SHARES (ACC.)(EUR-HEDGED) EUR | 31/05/2020 | 624 | 165.808.625,22 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO CLASS IS SHARES (ACC.) (EUR) (SNAP) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO CLASS IS SHARES (ACC.) (EUR-HEDGED) (SNAP) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO CLASS R SHARES (ACC.) (CHF-HEDGED) (CLOSE) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO I CHF HEDGED (CLOSE) CAPITALISATION USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO OCS (ACC) (AUD-HEDGED) (CLOSE) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO OCS (ACC.) (HKD) (CLOSE) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES SGD HEDGED (CLOSE) CAP USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO A (SNAP) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO BASE (ACC) (CLOSE) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO BASE (ACC) (SNAP) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO BASE (CLOSE) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO BASE (SNAP) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO BASE IO USD DISTRIBUTION | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO BASE SHARES DISTRIBUTION USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO CLASS I SHARES (ACC) SNAP USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO CLASS I SHARES (GBP) (CLOSE) GBP | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO E (ACC) (CLOSE) EUR | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO E (ACC) (SNAP) EUR | 30/11/2020 | 17.689 | 3.057.860.000,00 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO E SHARES (ACC) (EUR-HEDGED) (SNAP) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO I (ACC) (CLOSE) EUR | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO I (ACC) (CLOSE) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO I (ACC) (EUR-HEDGED) (CLOSE) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO I (CLOSE) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO I (SNAP) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO I SHARES (ACC) (EUR-HEDGED) (SNAP) EUR | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO IO (ACC) (CLOSE) EUR | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO IO (ACC) (CLOSE) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO IO SHARES (ACC) (SNAP) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO IO SHARES (SNAP) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO OTHER CURRENCY (EUR) (SNAP) CAPITALISATION | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (SGD) (CLOSE) | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO P (ACC) (SNAP) USD | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO R (EUR) (SNAP) CAPITALISATION | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO R (SNAP) CAPITALISATION | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO R (SNAP) DISTRIBUTION | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CORE® EQUITY PORTFOLIO R GBP (CLOSE) DISTRIBUTION | 30/11/2020 | 17.689 | 3.057.860.000,00 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) I CAPITALISATION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R (GBP HEDGED) CAPITALISATION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R CAPITALISATION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R DISTRIBUTION | 31/05/2020 | 9.423 | 1.010.926.669,76 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R DURATION HEDGED CAPITALISATION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R EUR DURATION HEDGED CAPITALISATION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R EUR HEDGED CAPITALISATION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R EUR HEDGED DISTRIBUTION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R GBP DURATION HEDGED DISTRIBUTION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) R GBP HEDGED DISTRIBUTION | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) P SHARES (EUR-HEDGED) EUR | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) A USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) BASE (ACC) USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) BASE USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) I SHARES (ACC) (EUR & DURATION-HEDGED) EUR | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) I SHARES (ACC) (GBP & DURATION-HEDGED) GBP | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) I SHARES (DURATION-HEDGED) (Q-DIST) USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) I SHARES (GBP-HEDGED) GBP | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) IO SHARES (ACC.) (GBP-HEDGED) (DURATION-HEDGED) GBP | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) IO SHARES (ACC.) USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) IO SHARES USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) IXO SHARES (CAP M-DIST) USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) OTHER CURRENCY SHARES (ACC.) (SEK-HEDGED) SEK | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) P (ACC) (EUR HEDGED) EUR | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) P (ACC) USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) P SHARES (ACC) (DURATION-HEDGED) USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) P SHARES (ACC.) (EUR-HEDGED) (DURATION-HEDGED) EUR | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL CREDIT PORTFOLIO (HEDGED) P USD | 31/05/2020 | 9.423 | 1.010.926.669,76 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO BASE SHARES (ACC.) USD | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO BASE SHARES USD | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO E SHARES (ACC.) EUR | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO I SHARES (ACC.) (EUR) EUR | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO I SHARES (ACC.) (GBP) GBP | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO I SHARES (ACC.) USD | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO I SHARES (GBP) GBP | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO I SHARES USD | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO P SHARES (ACC.) (GBP) GBP | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO P SHARES (ACC.) USD | 30/11/2020 | 696 | 176.765.489,00 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO P SHARES (GBP) GBP | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO P SHARES USD | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO R SHARES (ACC.) (GBP) GBP | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO R SHARES (ACC.) USD | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO R SHARES (GBP) GBP | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL ENVIRONMENTAL IMPACT EQUITY PORTFOLIO R SHARES USD | 30/11/2020 | 696 | 176.765.489,00 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO I EUR HEDGED CAPITALISATION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R DISTRIBUTION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R EUR HEDGED DISTRIBUTION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R GBP CAPITALISATION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R GBP CAPITALISATION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R USD HEDGED DISTRIBUTION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO A (ACC) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO A USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO BASE (ACC) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO BASE SHARES (ACC.) (USD-HEDGED) USD | 31/05/2020 | 3.462 | 649.979.482,66 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO BASE SHARES (USD-HEDGED) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO BASE USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO CLASS I SHARES (ACC.) (USD-HEDGED) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO CLASS I SHARES (USD-HEDGED) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO CLASS P SHARES (ACC.) (USD-HEDGED) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO CLASS P SHARES (USD-HEDGED) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO E (ACC) EUR | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO I (ACC) (EUR) EUR | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO I (GBP) GBP | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO I SHARES (ACC.) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO IO (ACC) (USD-HEDGED) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO IO (ACC) GBP | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO IO (ACC) USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO IO SHARES USD | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO OTHER CURRENCY (ACC) EUR | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO OTHER CURRENCY (ACC) GBP | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO OTHER CURRENCY SHARES (EUR-HEDGED) EUR | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO OTHER CURRENCY GBP | 31/05/2020 | 3.462 | 649.979.482,66 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL EQUITY PARTNERS PORTFOLIO R CAPITALISATION | 31/05/2020 | 3.462 | 649.979.482,66 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) R USD HEDGED CAPITALISATION | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) A (USD HEDGED) USD | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) A EUR | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) BASE (ACC) (USD HEDGED) USD | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) BASE (ACC) EUR | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) BASE (USD HEDGED) USD | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) BASE EUR | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) E (ACC) EUR | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) I (ACC) (USD HEDGED) USD | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) I (ACC) EUR | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) I (GBP HEDGED) GBP | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) IO (ACC) (GBP HEDGED) GBP | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) IO (ACC) (USD HEDGED) USD | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) IO (ACC) EUR | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) IO GBP HEDGED CAPITALISATION | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) IO SHARES (USD HEDGED) USD | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) P (ACC) (USD HEDGED) USD | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) P (ACC) EUR | 31/05/2020 | 11.458 | 1.502.830.150,65 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) P (GBP HEDGED) GBP | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) R CAPITALISATION | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) R DISTRIBUTION | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PLUS PORTFOLIO (HEDGED) R GBP HEDGED DISTRIBUTION | 31/05/2020 | 11.458 | 1.502.830.150,65 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) BASE (ACC) EUR | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) BASE EUR | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) CLASS I SHARES (ACC.)(USD-HEDGED) | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) E (ACC) EUR | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) I (ACC) EUR | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) I EUR | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) IO (ACC) (USD-HEDGED) USD | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) IO SHARES (USD HEDGED) USD | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) IXO SHARES (USD-HEDGED) (M-DIST) USD | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) P (ACC) (CHF-HEDGED) CHF | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) P (ACC) EUR | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) R CAPITALISATION | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) R CHF HEDGED DISTRIBUTION | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) R DISTRIBUTION | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) R GBP HEDGED DISTRIBUTION | 31/05/2020 | 4.872 | 740.646.458,07 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) R USD HEDGED CAPITALISATION | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO (HEDGED) R USD HEDGED DISTRIBUTION | 31/05/2020 | 4.872 | 740.646.458,07 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO R (ACC) USD | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO R DISTRIBUTION | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO A USD | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO BASE (ACC) USD | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO BASE USD | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO E (ACC) EUR | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO I (ACC) (NOK HEDGED) CAP EUR | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO I (ACC) EUR | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO I USD | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL FIXED INCOME PORTFOLIO IO (ACC) USD | 31/05/2020 | 849 | 119.486.094,83 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OCS (GROSS M-DIST) (HKD) HKD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO BASE SHARES (GROSS MDIST) DISTRIBUTION USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I EUR HEDGED M DISTRIBUTION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R DURATION HEDGED CAPITALISATION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R AUD HEDGED M DISTRIBUTION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R CAPITALISATION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R CHF DURATION HEDGED CAPITALISATION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R CHF HEDGED CAPITALISATION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R CHF HEDGED DISTRIBUTION | 31/05/2020 | 32.467 | 2.565.288.122,67 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R DISTRIBUTION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R DURATION HEDGED DISTRIBUTION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R EUR DURATION HEDGED CAPITALISATION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R EUR HEDGED DISTRIBUTION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO R SEK HEDGED CAPITALISATION | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IS SHARES USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IS SHARES (ACC.) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO A (MONTHLY) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO A USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO B USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO BASE (ACC) (DURATION HEDGED) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO BASE (ACC) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO BASE (DURATION HEDGED) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO BASE (MONTHLY) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO BASE SHARES (DURATION-HEDGED) (M-DIST) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO BASE USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO CLASS IO SHARES (ACC.) (JPY-HEDGED) JPY | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO CLASS P SHARES (ACC.) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO CLASS P SHARES USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO E (ACC) (EUR HEDGED) (DURATION HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO E (ACC) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO E (EUR HEDGED) (DURATION HEDGED) (QUARTERLY) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO E (EUR HEDGED) (QUARTERLY) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (ACC) (DURATION HEDGED) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (ACC) (GBP HEDGED) GBP | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (ACC) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (EUR HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (EUR) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (GBP HEDGED) (DURATION HEDGED) GBP | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (GBP HEDGED) GBP | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I (M-DIST) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO I USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IO USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IO (ACC) (EUR HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IO (ACC) (GBP HEDGED) GBP | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IO (ACC) USD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IO SHARES (AUD HEDGED) (Q DIST) AUD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IS SHARES (ACC.) (CHF-HEDGED) CHF | 31/05/2020 | 32.467 | 2.565.288.122,67 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IS SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IS SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO IS SHARES (GBP HEDGED) GBP | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY (ACC) (EUR HEDGED) (DURATION HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY (ACC) (EUR HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY (AUD HEDGED)(M- DIST) AUD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY (EUR HEDGED) EUR | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY (GBP HEDGED) GBP | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY SHARES (ACC.) (CHF-HEDGED) (DURATION-HEDGED) CHF | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY SHARES (CHF HEDGED) CHF | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY SHARES (CHF-HEDGED) (DURATION-HEDGED) (Q-DIST) CHF | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY SHARES (HKD-HEDGED) (DURATION-HEDGED) (M-DIST) HKD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL HIGH YIELD PORTFOLIO OTHER CURRENCY SHARES (SGD-HEDGED) (DURATION-HEDGED) (QUARTERLY) SGD | 31/05/2020 | 32.467 | 2.565.288.122,67 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO BASE SHARES USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO CLASS E SHARES (ACC.) EUR | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO E SHARES EUR | 31/05/2020 | 9.241 | 437.665.209,12 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO I (ACC) USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO I SHARES (ACC.) (EUR) EUR | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO I SHARES (GBP) GBP | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO I SHARES USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO IXO USD DISTRIBUTION | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO OTHER CURRENCY ACC (EUR) | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO OTHER CURRENCY HKD CAPITALISATION | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO OTHER CURRENCY SGD CAPITALISATION | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO P SHARES (ACC.) USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO P SHARES USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO R SHARES (ACC.) (GBP) GBP | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO R SHARES (GBP) GBP | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO R USD | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MILLENNIALS EQUITY PORTFOLIO I SHARES (ACC.) (GBP) GBP | 31/05/2020 | 9.241 | 437.665.209,12 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO E SHARES (ACC) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO I SHARES (ACC) USD | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO I SHARES USD | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO R SHARES (GBP PARTIALLY-HEDGED) GBP | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO BASE SHARES USD | 31/05/2020 | 534 | 87.035.344,75 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO I SHARES (ACC.) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO OTHER CURRENCY SHARES (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO OTHER CURRENCY SHARES (GBP PARTIALLY-HEDGED) GBP | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET BALANCED PORTFOLIO R SHARES (ACC.) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 534 | 87.035.344,75 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO CLASS I SHARES (ACC) (GBP PARTIALLY-HEDGED) GBP | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO E SHARES (ACC) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO I SHARES (ACC) USD | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO I SHARES USD | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO R SHARES (GBP PARTIALLY-HEDGED) GBP | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO BASE SHARES USD | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO I SHARES (ACC.) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO OTHER CURRENCY SHARES (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO OTHER CURRENCY SHARES (GBP PARTIALLY-HEDGED) GBP | 31/05/2020 | 721 | 415.009.493,28 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL MULTI-ASSET CONSERVATIVE PORTFOLIO R SHARES (ACC.) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 721 | 415.009.493,28 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO E SHARES (ACC) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO I SHARES (ACC) USD | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO I SHARES USD | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO R SHARES (GBP PARTIALLY-HEDGED) GBP | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO BASE SHARES USD | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO I (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO OTHER CURRENCY SHARES (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO OTHER CURRENCY SHARES (GBP PARTIALLY-HEDGED) GBP | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET GROWTH PORTFOLIO R (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 612 | 188.356.345,71 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO OTHER CURRENCY SHARES (GROSS M-DIST) (AUD-HEDGED) | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO OTHER CURRENCY SHARES (GROSS M-DIST) (HKD) | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO E SHARES (ACC) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO E SHARES (EUR-PARTIALLY HEDGED) (GROSS Q-DIST) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO E SHARES (EUR-PARTIALLY HEDGED) (Q-DIST) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO I SHARES (ACC) USD | 31/05/2020 | 563 | 63.471.364,70 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO I SHARES USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO P SHARES (ACC) USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO P SHARES USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO R SHARES (ACC) (EUR HEDGED) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO R SHARES (EUR HEDGED) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO R SHARES (GBP HEDGED) (GROSS MDIST) GBP | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO R SHARES (GBP HEDGED) GBP | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO A SHARES (M-DIST) USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO BASE SHARES (CAP MDIST) USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO BASE SHARES (GROSS MDIST) USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO BASE SHARES USD | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO E SHARES (EUR PARTIALLY-HEDGED) (STABLE M-DIST) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO I SHARES (ACC.) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO OCS (EUR PARTIALLY-HEDGED) (STABLE M-DIST) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO OCS (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL MULTI-ASSET INCOME PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR PARTIALLY-HEDGED) EUR | 31/05/2020 | 563 | 63.471.364,70 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO CLASS I SHARES (GBP) (CLOSE) | 31/05/2020 | 3.876 | 376.140.563,55 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO I GBP (CLOSE) CAPITALISATION USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO OTHER CURRENCY EUR HEDGED CAPITALISATION | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO R (SNAP) CAPITALISATION | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO R (SNAP) DISTRIBUTION | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO R GBP (SNAP) DISTRIBUTION | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO A (CLOSE) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO A (SNAP) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO BASE (CLOSE) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO BASE (SNAP) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO CLASS I SHARES (ACC.) (SNAP) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO E (ACC) (CLOSE) EUR | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO E (ACC) (SNAP) EUR | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO I (ACC) (SNAP) EUR | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO IO (ACC) (CLOSE) GBP | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO IO (ACC) (CLOSE) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO IO (ACC.) (SNAP) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO IO SHARES (SNAP) USD | 31/05/2020 | 3.876 | 376.140.563,55 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO OCS (ACC.) (SNAP)(SEK) SEK | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR) (SNAP) EUR | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SMALL CAP CORE® EQUITY PORTFOLIO P (ACC) (SNAP) USD | 31/05/2020 | 3.876 | 376.140.563,55 |
| GOLDMAN SACHS GLOBAL SOVEREIGN BOND PORTFOLIO BASE (ACC) USD | 31/05/2020 | 1.265 | 494.742.996,95 |
| GOLDMAN SACHS GLOBAL SOVEREIGN BOND PORTFOLIO BASE USD | 31/05/2020 | 1.265 | 494.742.996,95 |
| GOLDMAN SACHS GLOBAL SOVEREIGN BOND PORTFOLIO I (GBP-PARTIALLY HEDGED) GBP | 31/05/2020 | 1.265 | 494.742.996,95 |
| GOLDMAN SACHS GLOBAL SOVEREIGN BOND PORTFOLIO I (ACC) (EUR-PARTIALLY HEDGED) EUR | 31/05/2020 | 1.265 | 494.742.996,95 |
| GOLDMAN SACHS GLOBAL SOVEREIGN BOND PORTFOLIO I (ACC) (GBP-PARTIALLY HEDGED) GBP | 31/05/2020 | 1.265 | 494.742.996,95 |
| GOLDMAN SACHS GLOBAL SOVEREIGN BOND PORTFOLIO I (ACC) USD | 31/05/2020 | 1.265 | 494.742.996,95 |
| GOLDMAN SACHS GLOBAL SOVEREIGN BOND PORTFOLIO I USD | 31/05/2020 | 1.265 | 494.742.996,95 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I GBP HEDGED MDIST DISTRIBUTION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO R CAPITALISATION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO R DISTRIBUTION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO R EUR HEDGED DISTRIBUTION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO R M DISTRIBUTION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I SHARES (EUR) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO A (MONTHLY) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO A USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO BASE (ACC) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO BASE (MONTHLY) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO BASE USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO E (EUR HEDGED) (QUARTERLY) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I (ACC) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I (ACC)(CHF HEDGED) CHF | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I (ACC.) (JPY-HEDGED) JPY | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I (AUD HEDGED) AUD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I (EUR HEDGED) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I (GBP HEDGED) GBP | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I SHARES (ACC.) (SEK-HEDGED) SEK | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I SHARES (S DIST) (JPY HEDGED) JPY | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO I USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO IS GBP HEDGED DISTRIBUTION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO IS SHARES (ACC.) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO IS USD DISTRIBUTION | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO IXO (MDIST) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO OTHER CURRENCY (ACC) (EUR HEDGED) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO OTHER CURRENCY (ACC)(CHF HEDGED) CHF | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO OTHER CURRENCY (EUR HEDGED) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO OTHER CURRENCY (GBP HEDGED) GBP | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO OTHER CURRENCY (SEK HEDGED) (ACC) SEK | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO OTHER CURRENCY (SGD HEDGED) (QTLY) SGD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO OTHER CURRENCY SHARES (CHF-HEDGED) CHF | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO P (ACC) (EUR HEDGED) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO P (ACC) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO P (EUR HEDGED) EUR | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO P (GBP HEDGED) GBP | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO P (MONTHLY) USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO P USD | 31/05/2020 | 20.098 | 1.127.985.109,98 |
| GOLDMAN SACHS GLOBAL STRATEGIC INCOME BOND PORTFOLIO R CHF HEDGED CAPITALISATION | 31/05/2020 | 20.098 | 1.127.985.109,98 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO BASE (ACC) USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO BASE USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO E SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO I SHARES (ACC) (SEK-HEDGED) SEK | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO I SHARES (ACC) USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO I SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO I SHARES (EUR-HEDGED) EUR | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO I SHARES USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO IO SHARES (ACC) USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO OTHER CURRENCY SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO OTHER CURRENCY SHARES (ACC) (SEK-HEDGED) SEK | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO P SHARES (ACC) (EUR-HEDGED) EUR | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO P SHARES (ACC) USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO P SHARES USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO R CAPITALISATION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO R CHF HEDGED CAPITALISATION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO R DISTRIBUTION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 2.681 | 538.702.012,67 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO R EUR HEDGED DISTRIBUTION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO RS (ACC) CAPITALISATION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO RS (ACC) CHF HEDGED CAPITALISATION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO RS (ACC) EUR HEDGED CAPITALISATION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO RS DISTRIBUTION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO RS EUR HEDGED DISTRIBUTION | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO I SHARES (ACC.) (EUR HEDGED) EUR | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO I SHARES (FLAT) (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO BASE SHARES (ACC.) (CHF-HEDGED) CHF | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO CLASS A SHARES (ACC.) (PLN-HEDGED) PLN | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO CLASS I SHARES (ACC.) (CHF-HEDGED) CHF | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO CLASS I SHARES (FLAT) (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO CLASS P SHARES (ACC.) (CHF-HEDGED) CHF | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO CLASS P SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO IO SHARES USD | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO OTHER CURRENCY SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 2.681 | 538.702.012,67 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS GLOBAL STRATEGIC MACRO BOND PORTFOLIO OTHER CURRENCY SHARES (EUR-HEDGED) DISTR | 31/05/2020 | 2.681 | 538.702.012,67 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO A CAPITALISATION USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO BASE SHARES (ACC) USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO BASE SHARES USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO CLASS E SHARES (ACC) | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO CLASS I SHARES (ACC) USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO CLASS IS SHARES (ACC) EUR | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO CLASS IS SHARES (ACC) USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO CLASS P SHARES (ACC) USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO CLASS R SHARES (ACC) USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO CLASS R SHARES USD | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS GQG PARTNERS GLOBAL EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC) (EUR) | 31/05/2020 | 608 | 234.862.968,20 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC) (SGD) SGD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO R CAPITALISATION | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO I SHARES (GBP) GBP | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO A USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO BASE USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO CLASS A SHARES (ACC.) USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO E (ACC) EUR | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO I (ACC) USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO I (ACC.) (EUR) EUR | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO I USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO IO ACC USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO OTHER CURRENCY(ACC.) (SEK) SEK | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO P (ACC) USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO P (ACC.) (EUR) EUR | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS INDIA EQUITY PORTFOLIO P USD | 31/05/2020 | 22.470 | 1.062.725.889,93 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO I (ACC.) (EUR) EUR | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO I GBP DISTRIBUTION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO P USD HEDGED DISTRIBUTION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R (SNAP) CAPITALISATION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R (SNAP) DISTRIBUTION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R CAPITALISATION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R GBP (SNAP) DISTRIBUTION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R GBP HEDGED CAPITALISATION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R GBP HEDGED CAPITALISATION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO R SNAP GBP DISTRIBUTION | 31/05/2020 | 834 | 986.525.707,35 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO I SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO I SHARES (ACC.) (GBP) GBP | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO I SHARES (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO I SHARES (ACC.) JPY | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO P SHARES (GBP-HEDGED) GBP | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO BASE SHARES (ACC.) JPY | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO CLASS I SHARES (ACC.) (CLOSE) JPY | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO I SHARES (ACC.) (USD-HEDGED) USD | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO OTHER CURRENCY SHARES (ACC.) (CHF-HEDGED) CHF | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO OTHER CURRENCY SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO P SHARES (ACC.) (USD-HEDGED) USD | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PARTNERS PORTFOLIO P SHARES (ACC.) JPY | 31/05/2020 | 834 | 986.525.707,35 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO CLASS IS SHARES (ACC.) (EUR-HEDGED) (SNAP) | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO CLASS IS SHARES (ACC.) (SNAP) | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO A (SNAP) USD | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO B USD | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO BASE (ACC) JPY | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO BASE JPY | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO CLASS I SHARES (ACC.) (CLOSE) JPY | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO CLASS I SHARES (GBP-HEDGED) GBP | 30/11/2020 | 18.520 | 997.020.000,00 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO E (ACC) (SNAP) EUR | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO E SHARES (ACC.) (EUR-HEDGED) EUR | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO I (ACC) (SNAP) JPY | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO I (SNAP) JPY | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO I SHARE ACC (EUR HEDGED) EUR | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO I SHARES (ACC.) (USD HEDGED) USD | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO OTHER CURRENCY (ACC) (EUR HEDGED) EUR | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO OTHER CURRENCY (SNAP) GBP | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO OTHER CURRENCY (SNAP) USD | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (SEK-HEDGED) SEK | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO OTHER CURRENCY SHARES ACC (USD HEDGED) USD | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO P (ACC) (SNAP) JPY | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO P (SNAP) JPY | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO P SHARES ACC (USD HEDGED) USD | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS JAPAN EQUITY PORTFOLIO R (USD-HEDGED) CAPITALISATION | 30/11/2020 | 18.520 | 997.020.000,00 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO BASE USD | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO I USD | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO OTHER CURRENCY (ACC) (EUR) EUR | 31/05/2020 | 774 | 590.523.696,23 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO R (ACC) (GBP-HEDGED) GBP | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO R (ACC) USD | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO R (ACC)(EUR) EUR | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO R SHARES (ACC.) (EUR-HEDGED) EUR | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS MULTI-MANAGER DYNAMIC WORLD EQUITY PORTFOLIO R USD | 31/05/2020 | 774 | 590.523.696,23 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO R CAPITALISATION | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO R EUR DISTRIBUTION | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO BASE USD | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO E (ACC) EUR | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO I (ACC) USD | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO I USD | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO OTHER CURRENCY (ACC) EUR | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO OTHER CURRENCY EUR | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO OTHER CURRENCY GBP | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO P (ACC) USD | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS N-11® EQUITY PORTFOLIO P USD | 31/05/2020 | 522 | 33.294.165,11 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO R CAPITALISATION | 31/05/2020 | 504 | 35.485.935,42 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO E SHARES (ACC.) EUR | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO I SHARES (ACC.) USD | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO I SHARES USD | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO P SHARES (ACC.) USD | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO P SHARES USD | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO A DISTRIBUTION USD | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO BASE SHARES (ACC.) USD | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS NORTH AMERICA ENERGY & ENERGY INFRASTRUCTURE EQUITY PORTFOLIO BASE SHARES USD | 31/05/2020 | 504 | 35.485.935,42 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO BASE (QUARTERLY) USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO I EUR CAPITALISATION | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO E EUR CAPITALISATION | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO R EUR H CAPITALISATION | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO R EUR H DISTRIBUTION | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO R GBP H DISTRIBUTION | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO R Q DISTRIBUTION | 31/05/2020 | 597 | 156.868.708,47 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO USD R ACC CAPITALISATION | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO A (QUARTERLY) USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO I USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO I (GBP HEDGED) (QUARTERLY) GBP | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO P (ACC) USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO P (ACC) (EUR HEDGED) EUR | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO P (EUR HEDGED) EUR | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO P (GBP HEDGED) GBP | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO BASE USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO BASE (ACC) USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO E (EUR HEDGED) (QUARTERLY) EUR | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO I (ACC) USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO IXO SHARES (MDIST) USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO OTHER CURRENCY (ACC) (EUR HEDGED) | 31/05/2020 | 597 | 156.868.708,47 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO OTHER CURRENCY (EUR HEDGED) (QUARTERLY) EUR | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO P (QUARTERLY) USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIO P USD | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS SHORT DURATION OPPORTUNISTIC CORPORATE BOND PORTFOLIOUSD R DISTRIBUTION | 31/05/2020 | 597 | 156.868.708,47 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO A USD | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO BASE (ACC) (EUR HEDGED) EUR | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO BASE (ACC) USD | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO BASE (EUR HEDGED) EUR | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO BASE (GBP HEDGED) GBP | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO BASE USD | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO I (ACC) 2 USD | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO I (EUR HEDGED) EUR | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO R CAPITALISATION | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO R DISTRIBUTION | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 5.044 | 602.070.869,57 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO R EUR HEDGED DISTRIBUTION | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND I PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 5.044 | 602.070.869,57 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO R DISTRIBUTION | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO R GBP HEDGED DISTRIBUTION | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO A USD | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO BASE (ACC) (EUR HEDGED) EUR | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO BASE (ACC) USD | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO BASE (EUR HEDGED) EUR | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO BASE (GBP HEDGED) GBP | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO BASE USD | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO CLASS I SHARES (FLAT) (ACC.) (GBP-HEDGED) GBP | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO I (ACC) USD | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO IO (ACC) (GBP HEDGED) GBP | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS STRATEGIC ABSOLUTE RETURN BOND II PORTFOLIO R CAPITALISATION | 31/05/2020 | 605 | 205.005.976,26 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO CLASS I SHARES (ACC) (HKD) (CLOSE) HKD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO E(EUR-HEDGED) (SNAP) CAPITALISATION USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO I (EUR-HEDGED)(SNAP) CAPITALISATION USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO I SHARES (ACC.) (CLOSE) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC) (HKD) (CLOSE) HKD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC.) (CLOSE) (SGD) SGD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO R (SNAP) CAPITALISATION | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO R (SNAP) DISTRIBUTION | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO R GBP (SNAP) DISTRIBUTION | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO A (SNAP) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO BASE (ACC) (CLOSE) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO BASE (ACC) (SNAP) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO BASE (CLOSE) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO BASE (SNAP) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO E (ACC) (SNAP) EUR | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO I (SNAP) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO I SHARES (ACC.) (SNAP) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO P (ACC) (SNAP) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO P (SNAP) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US CORE® EQUITY PORTFOLIO U (CLOSE) USD | 31/05/2020 | 13.444 | 1.375.570.492,67 |
| GOLDMAN SACHS US DOLLAR SHORT DURATION BOND PORTFOLIO CLASS I SHARES (ACC) | 31/05/2020 | 553 | 266.627.397,20 |
| GOLDMAN SACHS US DOLLAR SHORT DURATION BOND PORTFOLIO CLASS I SHARES USD | 31/05/2020 | 553 | 266.627.397,20 |
| GOLDMAN SACHS US DOLLAR SHORT DURATION BOND PORTFOLIO CLASS P SHARES (ACC) USD | 31/05/2020 | 553 | 266.627.397,20 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS US DOLLAR SHORT DURATION BOND PORTFOLIO CLASS P SHARES USD | 31/05/2020 | 553 | 266.627.397,20 |
| GOLDMAN SACHS US DOLLAR SHORT DURATION BOND PORTFOLIO CLASS R SHARES (ACC.) USD | 31/05/2020 | 553 | 266.627.397,20 |
| GOLDMAN SACHS US DOLLAR SHORT DURATION BOND PORTFOLIO CLASS R SHARES USD | 31/05/2020 | 553 | 266.627.397,20 |
| GOLDMAN SACHS US EQUITY PORTFOLIO A USD | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO BASE USD | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO CLASE E (ACC) EUR | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO CLASE I (ACC) USD | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO CLASE I USD | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO I (ACC) (EUR) EUR | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO I GBP | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO OTHER CURRENCY (ACC) (EUR) EUR | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO OTHER CURRENCY GBP | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO OTHER CURRENCY SHARES (ACC) (EUR HEDGED) EUR | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO P (ACC) USD | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO P USD | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO R CAPITALISATION | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO R EUR CAPITALISATION | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO R EUR HEDGED CAPITALISATION | 31/05/2020 | 10.907 | 559.378.509,29 |
| GOLDMAN SACHS US EQUITY PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 10.907 | 559.378.509,29 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO A (MONTHLY) USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO A USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO B USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO BASE (MONTHLY) USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO BASE USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO BASE(ACC) USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO E (ACC) EUR | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO I (ACC) USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO I USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO P (MONTHLY) USD | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO R CAPITALISATION | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FIXED INCOME PORTFOLIO R DISTRIBUTION | 31/05/2020 | 614 | 97.763.200,72 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO B USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO BASE (ACC) USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO BASE USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO CLASE A USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO E (ACC) EUR | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO I (ACC) USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO I USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO P (ACC) USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO P USD | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO R CAPITALISATION | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO R DISTRIBUTION | 31/05/2020 | 508 | 24.397.820,86 |
| GOLDMAN SACHS US FOCUSED GROWTH EQUITY PORTFOLIO R GBP DISTRIBUTION | 31/05/2020 | 508 | 24.397.820,86 |

| Denominación | Fecha | Participes | Patrimonio |
|---|--------------|-------------------|-------------------|
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO A (ACC.) (PLN-HEDGED) PLN | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO A USD | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO BASE (ACC) USD | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO BASE USD | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO CLASE I USD | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO CLASE IO (CAP M-DIST) USD | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO CLASE IO USD | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO E (ACC) (EUR HEDGED) EUR | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO I (ACC) USD | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO R CAPITALISATION | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US MORTGAGE BACKED SECURITIES PORTFOLIO R DISTRIBUTION | 31/05/2020 | 636 | 305.083.572,84 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO BASE (ACC) USD | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO BASE (M-DIST) USD | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO BASE (MONTHLY II) USD | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO BASE SHARES (GROSS M-DIST II) USD | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO E (ACC) (EUR HEDGE) EUR | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO I (ACC) (EUR HEDGED) EUR | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO I (ACC) USD | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO I (M-DIST) USD | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO I (MONTHLY II) | 31/05/2020 | 872 | 199.712.352,91 |

| Denominación | Fecha | Participes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO OTHER CURRENCY (SGD HEDGED) (MONTHLY II) | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO OTHER CURRENCY SHARES (GROSS M-DIST II) (SGH-HRDGED) | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO P (ACC) | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO P (M-DIST) | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO P (MONTHLY II) | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO R (MDIST CAP (MBS)) DISTRIBUTION | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO R CAPITALISATION | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO R DISTRIBUTION | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO R M GBP DISTRIBUTION | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US REAL ESTATE BALANCED PORTFOLIO R M GBP HEDGED DISTRIBUTION | 31/05/2020 | 872 | 199.712.352,91 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO A-(CLOSE) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO BASE (ACC) (CLOSE) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO BASE (ACC) (SNAP) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO BASE (ACC) (SNAP) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO BASE (ACC) (SNAP) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO E (ACC) (CLOSE) EUR | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO E (ACC) (SNAP) EUR | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO I (ACC) (SNAP) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO I-(SNAP) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO IO (ACC) (SNAP) USD | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO R (SNAP) CAPITALISATION | 31/05/2020 | 659 | 167.964.166,52 |

| Denominación | Fecha | Partícipes | Patrimonio |
|--|--------------|-------------------|-------------------|
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO R (SNAP) DISTRIBUTION | 31/05/2020 | 659 | 167.964.166,52 |
| GOLDMAN SACHS US SMALL CAP CORESM EQUITY PORTFOLIO R (SNAP) GBP DISTRIBUTION | 31/05/2020 | 659 | 167.964.166,52 |