

Asset Management

The below Hypothetical Weights are shown for information purposes only and do not reflect the constituents of the Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index. The Hypothetical Weights are a hypothetical indication of what the weightings and constituents of the Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index would be if the Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index were rebalanced daily using current market data. These hypothetical weights do not reflect actual current or future changes to the Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index and the constituents at the next actual rebalance (typically quarterly) may differ substantially. Neither Goldman Sachs Asset Management, L.P. ("GSAM") nor any of its affiliates guarantees the quality, accuracy and/or the completeness of this information nor any data included therein or on which this information is based, and neither GSAM nor any of its affiliates shall be liable to any third party for any loss or damage, direct, indirect or consequential, arising from (i) any inaccuracy or incompleteness in, or delays, interruptions, errors or omissions in this information or any data included therein or on which any of this information is based or (ii) any decision made or action taken by any third party in reliance upon this information or any data.

Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
1-800 FLOWERS COM	0.000589
1ST CONSTITUTION BANCORP	0.000169
1ST SOURCE CORP	0.000439
3D SYSTEMS CORP	0.000435
8X8 INC NEW	0.001149
A10 NETWORKS INC	0.000743
AAON INC	0.001641
AAR CORP	0.000696
AARONS INC	0.002704
ABERCROMBIE & FITCH	0.000924
ABM INDUSTRIES INC	0.000977
ABRAXAS PETE CORP	2.294818
ACACIA COMMUNICATIONS	0.000496
ACACIA RESEARCH CORP	7.604787
ACADIA PHARMACEUTICALS	0.001492
ACADIA REALTY TRUST	0.000575
ACCELERON PHARMA INC	0.000207
ACCO BRANDS CORP	0.000470
ACCURAY INC	3.911111
ACHILLION PHARM	0.000441
ACI WORLDWIDE INC	0.001241
ACNB CORP	0.000122
ACTUANT CORP	0.000449
ACUSHNET HOLDINGS CORP	0.000708
ADDUS HOMECARE CORP	0.000760
ADESTO TECHNOLOGIES CORP	0.000326
ADIENT PLC	0.000415
ADTALEM GLOBAL EDUCATION	0.001225
ADTRAN INC	0.000298
ADVANCED DISPOSAL SVCS	0.000642
ADVANCED DRAINAGE SYSTEM	0.000986
ADVANCED ENERGY INDS INC	0.001052
ADVANSIX	0.000328
AEGION CORP	0.000415
AEROJET ROCKETDYNE HLDGS	0.001246
AEROVIRONMENT INC	0.000344
AFFIMED NV	0.000361
AG MORTGAGE INVT TR INC	0.000573
AGILYSYS INC	0.000703
AGREE REALTY CORP	0.001068
AIRCASTLE LTD	0.000333
AIRGAIN INC	0.000235
AK STEEL HOLDING CORP	0.000298
ALAMO GROUP INC	0.000908
ALARM.COM HOLDINGS INC	0.000978
ALBANY INTERNATIONAL	0.000930
ALECTOR	0.000121
ALEXANDER & BALDWIN INC	0.001362
ALEXANDERS INC	0.000504
ALICO INC	0.000103
ALLEGHENY TECHNOLOGIES	0.000945
ALLEGIANCE BANCSHARES	0.000280
ALLEGIANTRAVEL CO	0.000696
ALLETE INC	0.002141
ALLIED MOTION TECH	0.000704
ALLSCRIPTS HEALTHCARE	0.000919
ALPHATEC HOLDINGS	0.000512
ALTAIR ENGINEERING INC	0.000519
ALTISOURCE PORTFOLIO	0.000257
ALTRA INDUSTRIAL MOTION	0.000662
AMAG PHARMACEUTICALS INC	0.000818
AMBAC FINL GROUP INC	0.000310
AMBARELLA INC	0.000703
AMEDISYS INC	0.003415
AMER PUBLIC EDUCATION	0.000996
AMERANT BANCORP INC (A)	0.000217
AMERICAN ASSETS TRST INC	0.000824
AMERICAN AXLE & MFG	0.000443
AMERICAN EAGLE OUTFITTER	0.001238
AMERICAN EQUITY INVST	0.000868
AMERICAN FINANCE TRUST	0.000351
AMERICAN NATL BANKSHARES	0.000366
AMERICAN RENAL ASSOC HLD	0.000321
AMERICAN SOFTWARE INC	0.000464

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
AMERICAN STATES WATER CO	0.002140
AMERICAN SUPERCONDUCTOR	0.000230
AMERICAN VANGUARD CORP	0.000512
AMERICAN WOODMARK CORP	0.000639
AMERICAS CAR-MART INC	0.000935
AMERIS BANCORP	0.000492
AMERISAFE INC	0.001059
AMES NATL CORP	0.000105
AMKOR TECHNOLOGY INC	0.001150
AMN HEALTHCARE SERVICES	0.001783
AMNEAL PHARMACEUTICALS	0.000470
AMPHASTAR PHARMA INC	0.000471
ANGIODYNAMICS INC	0.000632
ANI PHARMACEUTICALS INC	0.001138
ANIKA THERAPEUTICS INC	0.000910
ANIXTER INTERNATIONAL	0.001470
ANTARES PHARMA INC	0.000367
ANWORTH MORTGAGE ASSET	0.000237
APELLIS PHARMACEUTICALS	0.000228
APOGEE ENTERPRISES INC	0.000889
APOLLO COMMERCIAL RE	0.001073
APPFOLIO INC	0.001710
APPIAN	0.000901
APPLIED INDUSTRIAL TECH	0.001902
APYX MEDICAL INC	0.000243
AQUAVENTURE HOLDINGS LTD	0.000573
ARCBEST CORPORATION	0.000736
ARCH COAL INC	0.000845
ARCOSA	0.000763
ARENA PHARMACEUTICALS	0.002414
ARES COML REAL ESTATE	0.000533
ARES MANAGEMENT CORP	0.001045
ARGAN INC	4.151032
ARGO GROUP INTL	0.000942
ARMADA HOFFLER PPTYS INC	0.000313
ARMOUR RESIDENTIAL REIT	0.000286
ARROW FINANCIAL CORP	0.000645
ARROWHEAD PHARMACEUTICAL	0.001452
ARTESIAN RESOURCES CORP	0.000226
ARTISAN PARTNERS ASSET	0.001191
ASBURY AUTOMOTIVE GROUP	0.000867
ASCENA RETAIL GROUP INC	3.803762
ASGN INCORPORATED	0.001849
ASHFORD HOSPITALITY	0.000422
ASSERTIO THERAPEUTICS	1.235000
ASSOCIATED CAPITAL GROUP	0.000173
ASTEC INDUSTRIES INC	0.000288
ASTRONICS CORP	0.000292
ASTRONOVA INC	0.000244
ATKORE INTL GROUP INC	0.001152
ATLANTIC CAPITAL INC	0.000368
ATLANTIC PWR CORP	0.000647
ATLANTIC UNION BANKSHARE	0.001190
ATN INTERNATIONAL INC	6.634661
ATRICURE INC	0.000722
ATRION CORP	0.000568
AVAYA HOLDINGS CORP	0.000785
AVID TECHNOLOGY INC	0.000491
AVIS BUDGET GROUP INC	0.000459
AVISTA CORP	0.001478
AVX CORP	0.000411
AXCELIS TECHNOLOGIES INC	0.000404
AXON ENTERPRISE INC	0.002044
AXOS FINANCIAL INC	0.001630
AXSOME THERAPEUTICS INC	0.000217
AZZ INC	0.000444
B. RILEY FINANCIAL INC	0.000747
BADGER METER INC	0.001055
BALCHEM CORP	0.001014
BANC OF CALIFORNIA INC	0.000473
BANCFIRST CORP	0.000895
BANCO LATINOAMERICANO	0.000239
BANCORPSOUTH BANK	0.001159
BANK COMM HLDGS	0.000315

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Name	Weight
BANK FIRST CORPORATION	0.000389
BANK OF MARIN BANCORP	0.000406
BANK OF NT BUTTERFIELD	0.001568
BANKFINANCIAL CORP	0.000284
BANKWELL FINL GROUP INC	0.000299
BANNER CORP	0.000736
BAR HBR BANKSHARES	0.000221
BARNES & NOBLE EDUCATION	0.000283
BARNES GROUP INC	0.001164
BARRETT BUSINESS SERVICE	0.000735
BASSETT FURNITURE INDS	0.000281
BBX CAPITAL CORP	0.000368
BCB BANCORP INC	0.000308
BEACON ROOFING SUPPLY	0.001024
BEAZER HOMES USA INC	0.000561
BED BATH & BEYOND INC	0.000704
BEL FUSE INC	0.000161
BELDEN INC	0.000614
BENCHMARK ELECTRONICS	0.001045
BENEFITFOCUS INC	0.000471
BERKSHIRE HILLS BANCORP	0.000799
BERRY PETROLEUM	0.000207
BG STAFFING INC	0.000454
BIG LOTS INC	0.000489
BIGLARI HOLDINGS B	0.000227
BIODELIVERY SCIENCES	0.001260
BIOHAVEN PHARMACEUTICAL	0.000238
BIOSPECIFICS TECHNO CORP	0.000356
BIOTELEMETRY INC	0.000617
BJ'S WHOLESALE CLUB HDLG	0.000736
BJS RESTAURANTS INC	0.000320
BLACK HILLS CORP	0.002160
BLACKBAUD INC	0.001179
BLACKLINE INC	0.000551
BLACKSTONE MORTGAGE TRST	0.001422
BLOOM ENERGY	0.000282
BLOOMIN' BRANDS INC	0.000618
BLUCORA INC	0.000185
BLUE BIRD CORP	0.000583
BLUELINX HOLDINGS INC	0.000267
BLUEPRINT MEDICINES CORP	0.000524
BMC STOCK HOLDINGS INC	0.002239
BOISE CASCADE COMPANY	0.001533
BOOT BARN HOLDINGS	0.000684
BOSTON BEER INC	0.002315
BOSTON OMAHA	0.000231
BOSTON PRIVATE FINANCIAL	0.000522
BOTTOMLINE TECHNOLOGIES	0.000634
BOX INC	0.001159
BOYD GAMING CORP	0.001015
BRADY CORP	0.001767
BRAEMAR HOTELS & RESORTS	0.000602
BRIDGE BANCORP INC	0.000434
BRIGHTCOVE INC	0.000652
BRIGHTSPHERE INVESTMENT	0.000542
BRIGHTVIEW HOLDINGS INC	0.000266
BRINKER INTERNATIONAL	0.000441
BRINKS CO	0.001356
BROOKDALE SENIOR LIVING	0.000394
BROOKLINE BANCORP INC	0.000564
BROOKS AUTOMATION INC	0.000820
BRT APARTMENTS CORP	0.000357
BRYN MAWR BANK CORP	0.000522
BUCKLE INC	0.000545
BUILDERS FIRTSOURCE INC	0.002658
C & F FINANCIAL CORP	0.000271
CABOT MICROELECTRONICS	0.001314
CACTUS INC	0.000837
CADENCE BANCORP	0.000734
CAESARSTONE LTD	0.000451
CAL MAINE FOODS INC	0.000331
CALAMP CORP	3.198047
CALAVO GROWERS INC	0.000352
CALERES INC	0.000645

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CALIFORNIA WTR SVC GRP	0.001033
CALIX INC	0.000650
CALLAWAY GOLF CO	0.000674
CAMBREX CORP	0.001049
CAMBRIDGE BANCORP	0.000300
CAMDEN NATIONAL CORP	0.000881
CANNAE HOLDINGS INC	0.000578
CAPITAL CITY BANK GROUP	0.000580
CAPITOL FEDERAL FINL INC	0.000517
CAPSTAR FINANCIAL HLDG	0.000228
CAPSTEAD MORTGAGE CORP	0.000469
CARBONITE INC	0.000740
CARDIOVASCULAR SYS INC	0.001537
CARDTRONICS PLC	0.000992
CARE.COM INC	0.000318
CAREDX INC	0.000276
CAREER EDUCATION CORP	0.001677
CARETRUST REIT INC	0.000759
CARGURUS INC	0.001281
CAROLINA FINL CORP	0.000479
CARPENTER TECHNOLOGY	0.000810
CARRIAGE SERVICES INC	0.000446
CARS.COM	0.000399
CASA SYSTEMS INC	6.354105
CASELLA WASTE SYSTEMS	0.000820
CASS INFORMATION SYSTEMS	0.000389
CATALYST PHARMACEUTICALS	0.000892
CATASYS INC	0.000273
CATHAY GENERAL BANCORP	0.001325
CATO CORP	0.000368
CAVCO INDUSTRIES INC	0.000496
CBIZ INC	0.001117
CBL & ASSOC PPTYS INC	0.000605
CEDAR REALTY TRUST INC	0.000313
CELLULAR BIOMEDICINE GRP	0.000125
CELSIUS HOLDINGS INC	0.000214
CENTERSTATE BANK CORP	0.001078
CENTRAL EUROPEAN MEDIA	0.000296
CENTRAL GARDEN & PET CO	0.000386
CENTRAL GARDEN & PET CO	0.000398
CENTRAL PACIFIC FINL	0.000499
CENTRAL VALLEY CMNTY	0.000289
CENTURY BANCORP INC	0.000446
CENTURY CASINOS INC	0.000311
CHANNELADVISOR CORP	0.000422
CHART INDUSTRIES INC	0.000702
CHASE CORP	0.001451
CHATHAM LODGING TR	0.000676
CHEESECAKE FACTORY INC	0.000879
CHEFS' WHAREHOUSE INC	0.000589
CHEGG INC	0.001258
CHEMOCENTRYX INC	1.193902
CHEMUNG FINL CORP	0.000270
CHERRY HILL MORTGAGE INV	0.000325
CHESAPEAKE UTILITIES	0.001083
CHICOS FAS INC	0.000423
CHILDRENS PLACE INC	0.000809
CHURCHILL DOWNS INC	0.001382
CIMPRESS NV	0.002249
CIRCOR INTERNATIONAL INC	0.000269
CIRRUS LOGIC INC	0.003356
CISION	0.000296
CITI TRENDS INC	0.000295
CITIZENS & NORTHERN CORP	0.000296
CITY HOLDING CO	0.001155
CITY OFFICE REIT INC	0.000264
CIVISTA BANCSHARES INC	0.000541
CLARUS CORPORATION	0.000262
CLEARFIELD INC	0.000329
CLEARWAY ENERGY	0.001271
CLEARWAY ENERGY (C)	0.001566
CLEVELAND-CLIFFS INC	0.000742
CLIPPER REALTY INC	1.189123
CLOUDERA INC	0.000520



Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index

Hypothetical Weights Generated for 11/20/2019

15Nov19

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Name	Weight
CNB FINL CORP PA	0.000371
CNO FINANCIAL GROUP	0.000575
COCA-COLA CONSOLIDATED	0.001332
CODEXIS INC	0.000219
CODORUS VY BANCORP INC	0.000286
COGENT COMM HOLDINGS	0.001122
COHEN & STEERS INC	0.001557
COHU INC	0.000529
COLLECTORS UNIVERSE INC	0.000556
COLLEGIUM PHARMACEUTICAL	0.001458
COLONY BANCORP INC	0.000175
COLONY CR RE INC (A)	0.000300
COLUMBIA BKG SYSTEM INC	0.001026
COLUMBUS MCKINNON CORP	0.000737
COMFORT SYSTEMS USA INC	0.001558
COMMERCIAL METALS CO	0.000293
COMMERCIAL VEH GROUP INC	0.000284
COMMUNITY BANK SYSTEMS	0.001301
COMMUNITY BANKERS TRUST	0.000449
COMMUNITY FINL CORP MD	0.000205
COMMUNITY HEALTHCARE TR	0.000630
COMMUNITY TRUST BANCORP	0.000533
COMMVAULT SYSTEMS INC	0.001235
COMPASS MINERALS INTL	0.000289
COMPUTER PROGRAMS & SYS	0.000690
COMTECH TELECOMM	0.000570
CONDUENT INC	0.000607
CONFORMIS INC	0.000268
CONMED CORP	0.001264
CONNECTONE BANCORP INC	0.000397
CONNS INC	0.000318
CONSOL ENERGY INC	0.000232
CONSOLIDATED COMM	0.000211
CONSOLIDATED TOMOKA LAND	0.000576
CONSOLIDATED WATER CO	0.000568
CONTINENTAL BLDG PRODS	0.000661
CONTURA ENERGY	0.000200
COOPER TIRE & RUBBER CO	0.000570
CORCEPT THERAPEUTICS INC	0.002323
CORE MARK HOLDING CO INC	0.000544
CORECIVIC INC	0.001264
COREENERGY INFRASTRUCT	0.000683
COREPOINT LODGINGS INC	0.000468
CORMEDIX INC	7.543313
CORNERSTONE BUILDING	0.000741
CORNERSTONE ONDEMAND INC	0.001409
CORVEL CORP	0.000741
COSTAMARE INC	3.401273
COVANTA HOLDING CORP	0.000381
COVENANT TRANS GRP INC	0.000264
COWEN INC	0.000263
CRA INTERNATIONAL INC	0.000523
CRACKER BARREL STORE	0.000996
CRAWFORD & CO CL A	0.000246
CROCS INC	0.001841
CROSS COUNTRY HEALTHCARE	0.000982
CRYOLIFE INC	0.000316
CSG SYSTEMS INTL INC	0.001395
CSW INDUSTRIALS INC	0.001279
CTS CORP	0.000403
CUBIC CORP	0.000717
CUSHMAN & WAKEFIELD PLC	0.000510
CUSTOMERS BANCORP INC	0.000814
CUTERA INC	0.001150
CVB FINANCIAL CORP	0.000894
CVR ENERGY INC	0.000551
DAILY JOURNAL CORP	0.000206
DAKTRONICS INC	0.000389
DANA INCORPORATED	0.000800
DARLING INGREDIENTS INC	0.001548
DAVE & BUSTERS ENTMT INC	0.000379
DECKERS OUTDOOR CORP	0.002916
DEL TACO RESTAURANTS INC	0.000263
DELEK US HLDGS INC	0.001187

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Name	Weight
DELTA APPAREL INC	0.000184
DELUXE CORP	0.001714
DENBURY RESOURCES INC	0.000205
DENNYS CORP	0.001194
DESIGNER BRANDS INC	0.000466
DHI GROUP INC	0.000299
DHT HOLDINGS INC	0.000263
DIAMOND HILL INVESTMENT	0.000597
DIAMONDROCK HOSPITALITY	0.001219
DICERNA PHARMACEUTICALS	0.000620
DIEBOLD NIXDORF	0.000215
DIGI INTL INC	0.000507
DIGIMARC CORPORATION	2.237018
DIGITAL TURBINE INC	0.000672
DILLARDS INC	0.000575
DIME CMNTY BANCSHARES	0.000407
DINE BRANDS GLOBAL INC	0.000328
DIODES INC	0.001406
DIPLOMAT PHARMACY INC	0.000434
DMC GLOBAL INC	0.000850
DOMO INC	0.000368
DONEGAL GROUP INC	0.000258
DONNELLEY FINANCIAL	0.000374
DORIAN LPG LTD	0.000497
DORMAN PRODUCTS INC	0.001367
DOUGLAS DYNAMICS INC	0.000404
DRIVE SHACK	1.955937
DSP GROUP INC	0.000204
DUCOMMUN INC	0.000520
DULUTH HOLDINGS INC	0.000214
DXP ENTERPRISES INC	0.001196
DYCOM INDUSTRIES INC	0.000225
DYNEX CAPITAL INC	0.000297
EAGLE BANCORP INC	0.000920
EAGLE PHARMACEUTICALS	0.001293
EASTERLY GOVERNMENT PPTY	0.000805
EASTERN CO	0.000375
EASTGROUP PROPERTIES INC	0.001804
EBIX INC	0.000443
ECHO GLOBAL LOGISTICS	0.001261
EDGEWELL PERSONAL CARE	0.000446
EGAIN CORPORATION	0.000334
EHEALTH INC	0.000309
EIDOS THERAPEUTICS	0.000321
EL PASO ELECTRIC CO	0.001324
EL POLLO LOCO HLDGS INC	0.000401
ELDORADO RESORTS INC	0.000888
ELLINGTON FINANCIAL	0.000346
EMCOR GROUP INC	0.002575
EMERALD EXPOSITIONS	7.627293
EMERGENT BIOSOLUTIONS	0.001460
EMPLOYERS HOLDINGS INC	0.001195
ENANTA PHARMACEUTICALS	0.000532
ENCORE CAPITAL GROUP INC	0.000908
ENCORE WIRE CORP	0.000641
ENDO INTERNATIONAL PLC	0.000877
ENDURANCE INTERNATIONAL	0.000437
ENERSYS INC	0.001180
ENNIS INC	2.126599
ENOVA INTERNATIONAL INC	0.000799
ENPHASE ENERGY INC	0.000929
ENPRO INDUSTRIES INC	0.000649
ENSIGN GROUP INC	0.000902
ENSTAR GROUP LIMITED	0.000972
ENTEGRA FINANCIAL CORP	0.000472
ENTERCOM COMMUNICATIONS	0.000307
ENTERPRISE BANCORP INC	4.435794
ENTERPRISE FINL SERVICES	0.000773
ENVESTNET INC	0.000671
ENZO BIOCHEM INC	0.000282
EPLUS INC	0.000835
EQUITY BANCSHARE INC	0.000247
ERA GROUP INC	0.000281
EROS INTL PLC	0.000199

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
ESCO TECHNOLOGIES INC	0.001145
ESQUIRE FINANCIAL HLDGS	0.000137
ESSA BANCORP INC	0.000270
ESSENT GROUP LTD	0.003299
ESSENTIAL PROPERTIES	0.000562
ETHAN ALLEN INTERIORS	0.000698
EVANS BANCORP INC	0.000371
EVERBRIDGE INC	0.000870
EVERI HOLDINGS INC	0.000479
EVERQUOTE	0.000582
EVERTEC INC	0.001059
EVI INDUSTRIES	0.000256
EVO PAYMENTS INC	0.000200
EVOLUTION PETROLEUM CORP	0.000359
EVOQUA WATER TECH	0.000285
EXLSERVICE HOLDINGS INC	0.000958
EXP WORLD HOLDINGS	0.000393
EXPONENT INC	0.000826
EXPRESS INC	0.000311
EXTERRAN CORPORATION	0.000116
EXTREME NETWORKS INC	0.001111
EZCORP INC	7.758452
FABRINET	0.000996
FALCON MINERALS CORP (A)	6.564116
FARMER BROS CO	0.000288
FARMERS & MERCHANTS BNCP	0.000263
FARMERS NATL BANC CORP	0.000311
FARO TECHNOLOGIES INC	0.000612
FATE THERAPEUTICS INC	0.000344
FB FINANCIAL CORP	0.000536
FBL FINANCIAL GROUP INC	0.000366
FEDERAL AGRIC MTG CO	0.001608
FEDERAL SIGNAL CORP	0.000650
FEDERATED INVESTORS INC	0.001979
FERRO CORP	0.000420
FGL HOLDINGS	0.000600
FIBROGEN INC	0.000385
FIESTA RESTAURANT GROUP	0.000272
FINANCIAL INSTNS INC	0.000633
FIRST BANCORP INC	0.000397
FIRST BANCORP NC	0.000715
FIRST BANCORP PR	0.001149
FIRST BANCSHARES INC MS	0.000322
FIRST BANK WILLIAMSTOWN	0.000133
FIRST BUSEY CORP	0.000599
FIRST BUSINESS FINL SVCS	0.000360
FIRST CMNTY BANCSHAR	0.000297
FIRST COMMONWLTH FINL	0.000728
FIRST DEFIANCE FINANCIAL	0.000588
FIRST FINANCIAL BANCORP	0.001228
FIRST FINANCIAL CORP	0.000421
FIRST FINL BANKSHARES	0.002253
FIRST FINL NORTHWEST	0.000224
FIRST FNDTN INC	0.000415
FIRST GUARANTY BANCSHARE	0.000208
FIRST INDUSTRIAL RLTY TR	0.001996
FIRST INTERNET BANCORP	0.000257
FIRST INTST BANCYSYSTEM	0.000613
FIRST LONG ISLAND CORP	0.000501
FIRST MERCHANTS CORP	0.001284
FIRST MID BANCSHARES INC	0.000378
FIRST MIDWEST BANCORP	0.000685
FIRST NORTHWEST BANCORP	0.000366
FIRSTCASH INC	0.001168
FITBIT INC	0.000940
FIVE9 INC	0.002026
FLAGSTAR BANCORP INC	0.000968
FLUENT INC	3.755672
FLUIDIGM CORP	0.000199
FLUSHING FINANCIAL CORP	0.000744
FORESCOUT TECHNOLOGIES	0.000890
FORESTAR GROUP INC	0.000518
FORMFACTOR INC	0.000942
FORRESTER RESEARCH INC	0.000510

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
FORWARD AIR CORP	0.001763
FOSSIL GROUP INC	0.000635
FOSTER L B CO	0.000386
FOUNDATION BLDG MATERIAL	0.000603
FOUR CORNERS PPTY TRUST	0.000983
FOX FACTORY HOLDING CORP	0.001604
FRANKLIN COVEY CO	0.000892
FRANKLIN ELECTRIC CO	0.001425
FRANKLIN FINANCIAL NTWK	0.000383
FRANKLIN STREET PPTYS CO	0.000499
FRESH DEL MONTE PRODUCE	0.000628
FRESHPET INC	0.001736
FRONT YARD RESIDENTIAL	0.000366
FRONTIER COMMUNICATIONS	0.000112
FRP HOLDINGS INC	0.000440
FS BANCORP INC	0.000471
FTI CONSULTING INC	0.001887
FTS INTERNATIONAL INC	2.498105
FULTON FINANCIAL CORP	0.001250
FUTUREFUEL CORPORATION	0.000316
G-III APPAREL GROUP LTD	0.000464
GAMESTOP CORP	0.000358
GANNETT CO INC	0.000938
GATX CORP	0.000647
GCP APPLIED TECHNOLOGIES	0.000741
GENCOR INDUSTRIES INC	9.874495
GENERAC HOLDINGS INC	0.002266
GENERAL FINANCE CORP	0.000112
GENESCO INC	0.000716
GENIE ENERGY LTD	0.000292
GENTHERM INC	0.000877
GENWORTH FINANCIAL INC	0.000692
GEO GROUP INC	0.001022
GERMAN AMERICAN BANCORP	0.000781
GETTY REALTY CORP	0.000654
GIBRALTAR INDUSTRIES INC	0.000811
GLACIER BANCORP INC	0.001481
GLADSTONE COMMERCIAL	0.000502
GLATFELTER	0.000360
GLAUKOS CORPORATION	0.001537
GLOBAL BLOOD THERA	0.000362
GLOBAL INDEMNITY LTD	0.000173
GLOBAL MEDICAL REIT INC	3.058583
GLOBAL NET LEASE INC	0.000810
GLOBUS MEDICAL INC	0.001914
GLU MOBILE INC	0.000696
GMS INC	0.001562
GOLDEN ENTERTAINMENT INC	0.000337
GOPRO INC	0.000333
GORMAN RUPP CO	0.000323
GRANITE POINT MORTGAGE	0.000325
GRAY TELEVISION INC	0.000733
GREAT AJAX CORP	0.000446
GREAT LAKES DREDGE & DOC	0.000415
GREAT SOUTHERN BANCORP	0.000903
GREAT WESTERN BANCORP	0.000753
GREEN DOT CORP	0.000449
GREENHILL & CO INC	0.000298
GREIF INC	0.000367
GROUP 1 AUTOMOTIVE INC	0.000766
GROUPON INC	0.000744
GTT COMMUNICATIONS INC	0.000236
GUESS INC	0.000350
H&E EQUIPMENT SERVICES	0.000772
HABIT RESTAURANTS	2.047278
HACKETT GROUP INC	0.000763
HAEMONETICS CORP	0.002969
HALLADOR ENERGY CO	9.398253
HALOZYME THERAPEUTICS	0.000430
HAMILTON LANE INC	0.001073
HANCOCK WHITNEY CORP	0.001594
HANGER INC	0.000379
HANMI FINANCIAL CORP	0.000437
HANNON ARMSTRONG SUSTAIN	0.000497

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
HARBORONE BANCORP INC	0.000367
HARMONIC INC	0.000448
HAVERTY FURNITURE INC	0.000540
HAWAIIAN HOLDINGS INC	0.000598
HB FULLER COMPANY	0.000900
HEALTH INS INNOVATIONS	0.000558
HEALTHCARE REALTY TRUST	0.001267
HEALTHCARE SVCS GRP INC	0.000683
HEALTHEQUITY INC	0.000939
HEARTLAND EXPRESS INC	0.000255
HEARTLAND FINANCIAL USA	0.000898
HEIDRICK & STRUGGLES	0.000267
HELEN OF TROY LTD	0.001303
HELIX ENERGY SOLUTIONS	0.000366
HEMISPHERE MEDIA GROUP	0.000227
HERITAGE COMMERCE CORP	0.000525
HERITAGE CRYL CLEAN INC	0.000433
HERITAGE FINANCIAL CORP	0.000408
HERITAGE INS HLDGS INC	4.621577
HERMAN MILLER INC	0.002179
HERSHA HOSPITALITY TRUST	0.000623
HESKA CORP	0.000268
HIBBETT SPORTS INC	0.000669
HILLENBRAND INC	0.001051
HILLTOP HOLDINGS INC	0.000877
HINGHAM INSTN SVGS MASS	0.000536
HMS HOLDINGS CORP	0.000699
HNI CORPORATION	0.001531
HOME BANCORP INC	0.000334
HOME BANCSHARES INC	0.001228
HOMESTREET INC	0.000775
HOMETRUST BANCSHARES INC	0.000359
HOMOLOGY MEDICINES	1.076499
HOPE BANCORP INC	0.000666
HORACE MANN EDUCATORS	0.000821
HORIZON BANCORP INC	0.000406
HOSTESS BRANDS INC	0.000858
HOUGHTON MIFFLIN HARCOUR	0.000366
HOULIHAN LOKEY INC	0.001209
HOWARD BANCORP INC	0.000179
HUB GROUP INC	0.001373
HUDSON LTD	0.000306
HURCO COMPANIES INC	0.000390
HURON CONSULTING GROUP	0.000895
HYSTER-YALE MATERIALS	0.000331
IBERIABANK CORP	0.001767
ICF INTERNATIONAL INC	0.001279
ICHOR HOLDINGS INC	0.000600
IDT CORP	0.000278
IES HOLDINGS INC	0.000412
II VI INC	0.000616
IMAX CORP	0.000209
IMMUNOMEDICS INC	0.000599
IMPINJ INC	0.000965
INDEPENDENCE RLTY TRUST	0.000747
INDEPENDENT BANK CORP	0.000562
INDEPENDENT BANK MA	0.001112
INDEPENDENT BK GROUP INC	0.000609
INDUSTRIAL LOGISTICS	0.000653
INFORMATION SERVICES GRP	0.000187
INGEVITY CORPORATION	0.001554
INGLES MARKETS INC	0.000894
INNERWORKINGS INC	0.000242
INNOPHOS HOLDINGS INC	0.000300
INNOSPEC INC	0.001465
INNOVATIVE INDUSTRIAL	0.000532
INNOVIVA INC	0.001657
INOGEN INC	0.000656
INOVALON HOLDINGS INC	0.000230
INPHI CORP	0.000761
INSEGO CORP	3.620659
INSIGHT ENTERPRISES INC	0.001204
INSPERITY INC	0.001560
INSPIRE MEDICAL SYSTEMS	0.000206

Asset Management

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Name	Weight
INSTALLED BLDNG PRODUCTS	0.000698
INSTRUCTURE INC	0.001600
INTEGER HOLDINGS CORP	0.001215
INTELLIGENT SYSTEMS CORP	0.000562
INTER PARFUMS INC	0.000796
INTERDIGITAL INC	0.000288
INTERFACE INC	0.000655
INTERNATIONAL BANCSHARES	0.001044
INTERNATIONAL MONEY EXP	1.710940
INTERSECT ENT INC	0.001329
INTL FCSTONE INC	0.000484
INVESCO MORTGAGE CAP	0.000997
INVESTAR HOLDING CORP	0.000368
INVESTORS BANCORP INC	0.000961
INVESTORS REAL ESTATE TR	0.000269
INVESTORS TITLE CO	0.000450
INVITAE CORPORATION	0.000273
IOVANCE BIOTHERAPEUTICS	0.000358
IRHYTHM TECHNOLOGIES INC	0.001009
IRIDIUM COMMUNICATIONS	0.000418
IROBOT CORP	0.000624
IRONWOOD PHARMACEUTICALS	0.000552
ISTAR INC	0.000565
ITERIS INC	0.000281
ITRON INC	0.001069
J & J SNACK FOODS CO	0.001146
J ALEXANDERS HOLDINGS	0.000328
J2 GLOBAL INC	0.001817
JACK IN THE BOX INC	0.001157
JAMES RIVER GROUP HLDG	0.000594
JELD-WEN HOLDING INC	0.000466
JERNIGAN CAP INC	0.000267
JOHN BEAN TECH CORP	0.001437
JOHNSON OUTDOORS INC	0.000577
K12 INC	0.001323
KADANT INC	0.000971
KAISER ALUMINUM CORP	0.000682
KAMAN CORP	0.000876
KB HOME	0.001484
KBR INC	0.002003
KEARNY FINANCIAL CORP	0.000374
KELLY SERVICES INC	0.000683
KEMET CORP	0.001006
KENNAMETAL INC	0.001004
KENNEDY-WILSON HLDGS INC	0.001041
KFORCE INC	0.001852
KIMBALL ELECTRONICS INC	0.000510
KIMBALL INTERNATIONAL	0.001561
KINDRED BIOSCIENCES INC	3.138758
KINSALE CAPITAL GROUP	0.001532
KITE REALTY GROUP TRUST	0.000910
KKR REAL ESTATE FINANCE	0.000369
KNOLL INC	0.000932
KNOWLES CORPORATION	0.000714
KONTOOR BRANDS	0.000351
KORN FERRY	0.000910
KRATON CORPORATION	0.000359
KRATOS DEFENSE & SEC SOL	0.000458
KRONOS WORLDWIDE INC	0.000257
KRYSTAL BIOTECH	0.000240
KVH INDUSTRIES INC	0.000411
LA Z BOY INC	0.001383
LADDER CAPITAL CORP	0.000862
LAKELAND BANCORP INC	0.000466
LAKELAND FINANCIAL CORP	0.000965
LANCASTER COLONY CORP	0.001166
LANDEC CORP	0.000264
LANDS END INC	6.844579
LANNETT CO INC	0.000678
LANTHEUS HOLDINGS INC	0.001109
LATTICE SEMICONDUCTOR	0.001595
LAUREATE EDUCATION INC	0.000808
LAWSON PRODUCTS INC	0.000502
LCI INDUSTRIES	0.001469

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Name	Weight
LCNB CORP	4.726663
LEAF GROUP LTD	0.000111
LEE ENTERPRISES INC	0.000244
LEMAITRE VASCULAR INC	0.000828
LEXINGTON REALTY TRUST	0.000877
LHC GROUP INC	0.001951
LIBERTY BRAVES SERIES A	0.000310
LIBERTY BRAVES SERIES C	0.000444
LIBERTY LATIN AMERICA A	0.000379
LIBERTY LATIN AMERICA C	0.000531
LIBERTY OILFIELD SERVICE	0.000447
LIBERTY TRIPADVISOR HLDG	0.000295
LIFETIME BRANDS INC	0.000145
LIFEVANTAGE CORP	0.000485
LIGAND PHARMACEUTICALS	0.000616
LIMELIGHT NETWORKS INC	0.000484
LINDBLAD EXPEDITIONS INC	0.000348
LINDSAY CORP	0.000522
LIQUIDITY SERVICES INC	0.000223
LITHIA MOTORS INC	0.001264
LIVANOVA PLC	0.001450
LIVE OAK BANCSHARES INC	0.000451
LIVEPERSON INC	0.001615
LIVERAMP HOLDINGS INC	0.000457
LOUISIANA PACIFIC CORP	0.001464
LTC PROPERTIES INC	0.000772
LUMBER LIQUIDATORS HLDGS	0.000218
LUMENTUM HOLDINGS INC	0.001236
LUMINEX CORP	0.001481
LUXFER HOLDINGS	0.000214
LYDALL INC	0.000281
M/I HOMES INC	0.000750
MACATAWA BANK CORP	0.000503
MACK CALI REALTY CORP	0.001095
MADDEN STEVEN LTD	0.001874
MAGELLAN HEALTH INC	0.000948
MALIBU BOATS INC	0.000479
MALLINCKRODT PLC	0.000586
MALVERN BANCORP INC	0.000363
MANTECH INTERNATIONAL	0.001485
MARCHEX INC	0.000151
MARCUS & MILLICHAP	0.001993
MARCUS CORP	0.000368
MARINE PRODUCTS CORP	0.000226
MARLIN BUSINESS SVCS	0.000260
MARRIOTT VAC WORLD CORP	0.001319
MARRONE BIO INNOVATIONS	0.000114
MARTEN TRANS LTD	0.000258
MASONITE INTL CORP	0.000764
MASTEC INC	0.001544
MASTERCRAFT BOAT HOLDING	0.000563
MATERION CORPORATION	0.001023
MATRIX SERVICE CO	0.000730
MATSON INC	0.000256
MATTHEWS INTERNATIONAL	0.000436
MAUI LAND & PINEAPPLE CO	8.936229
MAXAR TECHNOLOGIES INC	0.000523
MAXIMUS INC	0.002653
MAXLINEAR INC	0.000488
MCGRATH RENTCORP	0.000425
MDC HOLDINGS INC	0.000585
MEDICINES CO	0.000680
MEDIFAST INC	0.000652
MEDPACE HOLDINGS INC	0.001201
MERCANTILE BANK CORP	0.000449
MERCURY SYSTEMS INC	0.000729
MEREDITH CORP	0.000364
MERIDIAN BANCORP INC	0.000436
MERIDIAN BIOSCIENCE INC	0.000380
MERIT MED SYSTEMS INC	0.000470
MERITAGE HOMES CORP	0.001007
MERITOR INC	0.000905
MESA LABS INC	0.000511
META FINANCIAL GROUP INC	0.000562

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
METHODE ELECTRS INC	0.000700
MGE ENERGY INC	0.001272
MICHAELS COS INC/THE	0.000297
MICROSTRATEGY INC	0.001019
MIDDLESEX WATER CO	0.000353
MIDLAND STATES BANCORP	0.000361
MIDWESTONE FINL GROUP	0.000366
MILACRON HOLDINGS CORP	0.000474
MINERALS TECHNOLOGIES	0.000764
MIRATI THERAPEUTICS INC	0.000473
MISONIX INC	0.000315
MISTRAS GROUP INC	0.000218
MITEK SYS INC	0.000388
MMA CAPITAL HOLDINGS INC	0.000310
MOBILE MINI INC	0.000386
MOBILEIRON INC	0.000702
MODEL N INC	0.000790
MODINE MANUFACTURING CO	0.000245
MOELIS & CO	0.000855
MONARCH CASINO & RESORT	0.000378
MONMOUTH REAL ESTATE	0.000489
MONRO INC	0.000513
MOOG INC	0.000915
MOVADO GROUP INC	0.000307
MR. COOPER GROUP INC	0.001514
MRC GLOBAL INC	0.000456
MSA SAFETY INC	0.001941
MSG NETWORKS INC	0.000783
MTS SYSTEMS CORP	0.000614
MUELLER INDUSTRIES INC	0.000689
MUELLER WTR PRODS INC	0.000324
MURPHY USA INC	0.001598
MUTUALFIRST FINL INC	0.000159
MYERS INDUSTRIES INC	0.001013
MYOKARDIA INC	0.000524
MYR GROUP INC	0.000305
MYRIAD GENETICS INC	0.001980
NABORS INDUSTRIES LTD	0.000200
NANOSTRING TECH INC	0.001461
NAPCO SEC TECHNOLOGIES	0.000839
NATERA INC	0.001533
NATHANS FAMOUS INC	0.000537
NATIONAL BANK HOLDINGS	0.000327
NATIONAL BANKSHARES INC	2.219532
NATIONAL BEVERAGE CORP	0.000555
NATIONAL CINEMEDIA INC	0.000357
NATIONAL GEN HLDGS CORP	0.001006
NATIONAL HEALTH INVS INC	0.001263
NATIONAL HEALTHCARE CORP	0.000642
NATIONAL PRESTO INDS INC	0.000216
NATIONAL RESEARCH CORP	0.001152
NATIONAL STORAGE AFFIL	0.001361
NATIONAL VISION HOLDINGS	0.000250
NATIONAL WESTERN LIFE	0.000500
NATURES SUNSHINE PRODS	0.000168
NATUS MEDICAL INC	0.000872
NAVISTAR INTL CORP	0.000501
NBT BANCORP INC	0.000712
NEENAH INC	0.000415
NELNET INC	0.000757
NEOGEN CORP	0.000992
NEOGENOMICS INC	0.001473
NEOPHOTONICS CORP	0.000616
NETGEAR INC	0.000377
NETSCOUT SYSTEMS INC	0.001022
NEVRO CORP	0.001515
NEW JERSEY RESOURCES	0.001593
NEW MEDIA INVT GROUP INC	0.000446
NEW SR INVT GROUP INC	0.000670
NEW YORK MTG TR INC	0.000772
NEWMARK GROUP INC	0.000943
NEWPARK RESOURCES INC	0.000338
NEXPOINT RESIDENTIAL TR	0.000779
NEXTGEN HEALTHCARE INC	0.001348

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
NEXTIER OILFIELD SOL	0.000871
NI HOLDINGS INC	0.000119
NIC INC	0.001108
NICOLET BANKSHARES INC	0.000720
NMI HLDGS INC	0.001354
NORTHEAST BANK	0.000408
NORTHERN OIL & GAS INC	0.000578
NORTHRIM BANCORP INC	0.000440
NORTHWEST BANCSHARES INC	0.000526
NORTHWEST NATURAL HLDG	0.000821
NORTHWEST PIPE CO	0.000418
NORTHWESTERN CORP	0.001736
NORWOOD FINANCIAL CORP	0.000382
NOVAGOLD RESOURCES INC	0.000323
NOVANTA INC	0.001222
NOVOCURE LTD	0.002735
NOW INC	0.000901
NUVASIVE INC	0.001930
NV5 GLOBAL INC	0.000946
NVE CORP	0.000247
OCEANEERING INTL INC	0.000262
OCEANFIRST FINANCIAL	0.000367
OFFICE DEPOT INC	0.000532
OFFICE PPTY INCOME TRUST	0.000347
OFG BANCORP	0.000815
OHIO VY BANC CORP	0.000366
OIL DRI CORP OF AMERICA	4.910594
OIL STATES INTERNATIONAL	0.000297
OLD LINE BANCSHARES INC	0.000408
OLD NATIONAL BANCORP	0.001054
OLD SECOND BANCORP INC	0.000334
OLYMPIC STEEL INC	0.000335
OMEGA FLEX INC	0.000653
OMNICELL INC	0.001110
OMNOVA SOLUTIONS INC	0.000611
ON DECK CAPITAL INC	6.432089
ONE GAS INC	0.002160
ONE LIBERTY PROPERTIES	0.000281
ONESPAN INC	0.000423
ONTO INNOVATION INC	0.001632
OOMA INC	0.000280
OPKO HEALTH INC	0.000269
OPPENHEIMER HOLDINGS INC	0.000297
OPTIMIZERX CORP	0.000286
OPTION CARE HEALTH INC	0.000286
OPUS BK IRVINE CALIF	0.000405
ORASURE TECHNOLOGIES INC	0.000341
ORBCOMM INC	2.249098
ORCHID ISLAND CAPITAL	0.000214
ORION ENGINEERED CARBONS	0.000845
ORITANI FINANCIAL CORP	0.000681
ORMAT TECHNOLOGIES INC	0.001790
ORTHOFIX MEDICAL INC	0.001091
ORTHOPEDIATRICS CORP	8.009964
OSI SYSTEMS INC	0.000853
OTTER TAIL CORP	0.001097
OVERSEAS SHIPHOLDING INC	7.550026
OVERSTOCK COM INC	0.000253
OWENS & MINOR INC	0.000706
OXFORD INDUSTRIES INC	0.001080
P A M TRANSN SVCS INC	0.000271
P C CONNECTION	0.001407
PACIFIC MERCANTILE BANCO	0.000158
PACIFIC PREMIER BANCORP	0.000512
PACIRA BIOSCIENCES	0.001279
PALATIN TECHNOLOGIES INC	0.000161
PAPA JOHNS INTERNATIONAL	0.001179
PAR PACIFIC HOLDINGS INC	0.000618
PAR TECHNOLOGY CORP	0.000455
PARK NATIONAL CORP	0.000993
PARK OHIO HOLDINGS CORP	0.000238
PARKE BANCORP INC	0.000366
PARSONS	0.000967
PATRICK INDS INC	0.000690

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
PATTERN ENERGY GROUP INC	0.001225
PATTERSON COS INC	0.000809
PCSB FINANCIAL CORP	0.000318
PDC ENERGY INC	0.000445
PDL BIOPHARMA INC	0.000643
PEAPACK-GLADSTONE FINL	0.000521
PEBBLEBROOK HOTEL TRUST	0.001814
PENN NATIONAL GAMING INC	0.001153
PENN VIRGINIA CORP	0.000366
PENNANT GROUP	0.000205
PENNEY J C INC	0.000412
PENNS WOODS BANCORP INC	0.000347
PENNSYLVANIA REAL ESTATE	0.000595
PENNYMAC FINL SVCS INC	0.001252
PENNYMAC MORTGAGE INV	0.001052
PEOPLES BANCORP INC	0.000608
PEOPLES BANCORP N C INC	0.000336
PEOPLES FINL SVCS CORP	0.000448
PEOPLES UTAH BANCORP	0.000502
PERFICIENT INC	0.001596
PERFORMANCE FOOD GROUP	0.002244
PERSPECTA	0.001564
PETMED EXPRESS INC	0.000337
PGT INNOVATIONS INC	0.000704
PHIBRO ANIMAL HEALTH	0.000983
PHOTRONICS INC	0.000391
PHYSICIANS REALTY TRUST	0.001164
PICO HOLDINGS INC	0.000251
PIEDMONT OFFICE RLTY TR	0.001385
PIERIS PHARMACEUTICALS	0.000273
PIPER JAFFRAY COMPANIES	0.000441
PITNEY BOWES INC	0.000315
PJT PARTNERS INC	0.000532
PLANTRONICS INC	0.000427
PLAYAGS INC	0.000216
PLEXUS CORP	0.001057
PLUG POWER INC	0.000316
PNM RESOURCES INC	0.001987
POLYONE CORP	0.001521
PORTLAND GEN ELEC CO	0.002511
POTBELLY CORPORATION	0.000246
POTLATCHDELTIC CORP	0.001574
POWELL INDUSTRIES INC	0.000486
POWER INTEGRATIONS INC	0.001175
PRA GROUP INC	0.000668
PREFERRED APT CMNTYS INC	0.000509
PREFERRED BANK	0.001009
PREFORMED LINE PRODUCTS	0.000494
PREMIER FINL BANCORP INC	0.000406
PRESIDIO INC	0.000380
PRESTIGE CONSUMER HEALTH	0.001555
PRGX GLOBAL INC	0.000243
PRICESMART INC	0.000200
PRIMORIS SVCS CORP	0.000244
PROASSURANCE CORP	0.000445
PROGRESS SOFTWARE CORP	0.001066
PROPETRO HOLDING CO	0.000694
PROS HOLDINGS INC	0.000660
PROTECTIVE INSURANCE (B)	0.000204
PROTO LABS INC	0.001385
PROVIDENCE SERVICE CORP	0.000561
PROVIDENT FINANCIAL SVCS	0.000752
PRUDENTIAL BANCORP INC	0.000348
PS BUSINESS PARKS INC	0.001623
PTC THERAPEUTICS INC	0.000327
PUMA BIOTECHNOLOGY INC	0.000610
PURECYCLE CORP	0.000447
PZENA INVESTMENT MGMT	0.000363
Q2 HLDGS INC	0.001118
QAD INC	0.000723
QCR HOLDINGS INC	0.000520
QTS REALTY TRUST INC	0.001007
QUAD / GRAPHICS INC	0.000220
QUAKER CHEMICAL CORP	0.000971

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
QUALYS INC	0.001047
QUANEX BUILDING PRODUCTS	0.000337
QUIDEL CORP	0.000794
QUINSTREET INC	0.000558
QUOTIENT TECHNOLOGY INC	0.000272
R1 RCM INC	0.000399
RADIAN GROUP INC	0.003143
RADIANT LOGISTICS INC	0.000466
RADIUS HEALTH INC	0.000989
RADNET INC	0.001035
RAFAEL HOLDINGS	6.113343
RAMBUS INC	0.001106
RAPID7 INC	0.000981
RAVEN INDUSTRIES INC	0.000897
RAYONIER ADV MATERIALS	0.000159
RBC BEARINGS INC	0.001066
RCI HOSPITALITY HLDGS	0.000299
RE/MAX HOLDINGS INC	0.001295
READING INTERNATIONAL	0.000207
READY CAPITAL CORP	0.000404
REALOGY HOLDINGS CORP	0.001525
REATE PHARMACEUTICALS	0.000683
RECRO PHARMA INC	0.000527
RED ROBIN GOURMET BURGER	0.000316
RED ROCKS RESORTS INC	0.000206
REDFIN CORP	0.001920
REDWOOD TRUST INC	0.000827
REGIONAL MGMT CORP	0.000496
REGIS CORP	0.000545
RELIANT BANCORP INC	0.000230
RENASANT CORP	0.000599
RENEWABLE ENER GROUP INC	1.328750
RENT A CENTER INC	0.001454
REPLIGEN CORP	0.000914
REPUBLIC BANCORP INC KY	0.000624
RESOURCES CONNECTION	0.000866
RETAIL OPPORTUNITY INVTS	0.000846
RETAIL VALUE INC	0.000684
REX AMERICAN RESOURCES	0.000834
REXFORD INDUSTRIAL RLTY	0.001690
REXNORD CORP	0.001107
RGC RES INC	0.000367
RH	0.002041
RIBBON COMMUNICATIONS	0.000302
RIGNET INC	0.000186
RITE AID CORP	0.000295
RIVERVIEW BANCORP INC	0.000354
RLI CORP	0.001743
RLJ LODGING TR	0.001459
RMR GROUP INC	0.001231
ROGERS CORP	0.000401
ROSETTA STONE INC	0.000724
RPC INC	0.000326
RPT REALTY	0.000820
RTW RETAILWINDS INC	6.747413
RUBICON PROJ INC	0.000237
RUSH ENTERPRISES INC	0.000857
RUSH ENTERPRISES INC	0.000468
RUTH'S HOSPITALITY GROUP	0.000678
RYERSON HOLDING CORP	0.000377
RYMAN HOSPITALITY PPTY	0.001888
S & T BANCORP INC	0.000909
SABRA HEALTH CARE REIT	0.001832
SAFE BULKERS INC	7.373457
SAFETY INSURANCE GRP INC	0.001097
SAGA COMMUNICATIONS INC	4.010263
SAIA INC	0.000824
SAILPOINT TECHNOLOGIES	0.000421
SALLY BEAUTY HOLDINGS	0.001081
SANDERSON FARMS INC	0.001204
SANDY SPRING BANCORP	0.000715
SANFILIPPO JOHN B & SON	0.000723
SANMINA CORPORATION	0.001070
SAUL CENTERS INC	0.000330



Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index

Hypothetical Weights Generated for 11/20/2019

15Nov19

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
SB ONE BANCORP	5.100939
SCANSOURCE INC	0.000551
SCHNITZER STEEL INDS	0.000690
SCHOLASTIC CORP	0.001040
SCHWEITZER-MAUDUIT INTL	0.000570
SCIENCE APPLICATIONS INT	0.002357
SCIENTIFIC GAMES CORP	0.000321
SCORPIO TANKERS INC	0.000473
SCRIPPS E W CO	0.000397
SEACOAST BANKING CORP FL	0.000408
SEACOR HOLDINGS INC	0.000247
SEASPIRE HOLDINGS CORP	0.000380
SEAWORLD ENTMT INC	0.000620
SECUREWORKS CORP	0.000225
SELECT ENERGY SERVICES	0.000210
SELECT MEDICAL HOLDINGS	0.001139
SELECTIVE INSURANCE GRP	0.002080
SEMTECH CORP	0.001238
SENIOR HOUSING PPTYS TR	0.000584
SENSIENT TECHNOLOGIES	0.000981
SERITAGE GROWTH PROP	0.000503
SERVISFIRST BANCSHARES	0.001359
SHAKE SHACK INC	0.000257
SHARPSRING INC	9.185181
SHENANDOAH TELECOMM CO	0.000488
SHOE CARNIVAL INC	0.000835
SHORE BANCSHARES INC	0.000343
SHOTSPOTTER	0.000287
SHUTTERSTOCK INC	0.000624
SIERRA BANCORP	0.000440
SIGNET JEWELERS LTD	0.000309
SILICON LABORATORIES INC	0.001675
SILK ROAD MEDICAL	0.000228
SIMMONS FIRST NATIONAL	0.000830
SIMPLY GOOD FOODS	0.000509
SIMPSON MANUFACTURING	0.002093
SIMULATIONS PLUS INC	0.000926
SITEONE LANDSCAPE SUPPLY	0.002618
SJW GROUP	0.000827
SKYLINE CHAMPION CORP	0.000491
SKYWEST INC	0.000896
SLEEP NUMBER CORPORATION	0.001170
SMART GLOBAL HOLDINGS	0.001020
SMARTFINANCIAL INC	0.000237
SOLARIS OILFIELD	0.000364
SONOS INC	0.000739
SOUTH JERSEY INDUSTRIES	0.001018
SOUTH STATE CORPORATION	0.000998
SOUTHERN FIRST BANCSHARE	0.000590
SOUTHERN MO BANCORP INC	0.000550
SOUTHERN NATL BANCORP	0.000336
SOUTHSIDE BANCSHARES INC	0.000528
SOUTHWEST GAS HOLDINGS	0.001886
SOUTHWESTERN ENERGY CO	0.000200
SP PLUS CORPORATION	0.000755
SPARK ENERGY INC	0.000299
SPARK THERAPEUTICS INC	0.000500
SPARTANNASH COMPANY	0.000344
SPIRE INC	0.001729
SPIRIT AIRLS INC	0.000429
SPOK HOLDINGS INC	0.000311
SPS COMM INC	0.000925
SPX CORP	0.000884
SPX FLOW INC	0.000771
ST JOE CO	0.000245
STAAR SURGICAL CO	0.001069
STAG INDL INC	0.001291
STAMPS COM INC	0.000706
STANDARD MOTOR PRODUCTS	0.000990
STANDEX INTERNATIONAL	0.000405
STATE AUTO FINANCIAL	0.000262
STEELCASE INC	0.001354
STEPAN CO	0.001203
STERLING CONSTRUCTION CO	0.000273

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
STEWART INFORMATION	0.000761
STIFEL FINANCIAL CORP	0.001720
STITCH FIX CLASS A	0.000520
STOCK YARDS BANCORP INC	0.000933
STONERIDGE INC	0.001467
STRATASYS LTD	0.000307
STRATEGIC EDUCATION INC	0.001005
STURM RUGER & CO INC	0.000675
SUMMIT FINANCIAL GROUP	0.000223
SUMMIT HOTEL PPTY	0.000990
SUMMIT MATLS INC	0.000689
SUNCOKE ENERGY INC	0.000226
SUNSTONE HOTEL INVS INC	0.001912
SUPERNUS PHARMACEUTICALS	0.001394
SURGERY PARTNERS INC	0.000685
SURMODICS INC	0.000415
SYKES ENTERPRISES INC	0.001497
SYNALLOY CORP	8.176717
SYNAPTICS INC	0.001756
SYNEOS HEALTH INC	0.001767
SYSTEMAX INC	0.000613
TACTILE SYSTEMS TECH	0.001221
TAILORED BRANDS INC	0.000217
TANDEM DIABETES CARE INC	0.001642
TANGER FACTORY OUTLET	0.000712
TAYLOR MORRISON HOME II	0.001046
TEAM INC	0.000322
TECH DATA CORP	0.001829
TECHTARGET INC	0.000963
TEEKAY TANKERS LTD	0.000508
TEGNA INC	0.001173
TELADOC HEALTH INC	0.000930
TELARIA INC	0.000237
TELENAV INC	0.000308
TELLURIAN INC	0.000202
TENABLE HOLDINGS	0.000279
TENET HEALTHCARE CORP	0.001207
TENNANT CO	0.001331
TEREX CORP	0.000400
TERRAFORM POWER INC	0.001069
TERRENO REALTY CORP	0.001325
TERRITORIAL BANCORP INC	0.000439
TESSCO TECHNOLOGIES INC	0.000152
TETRA TECH INC	0.001952
TEXAS ROADHOUSE INC	0.001188
THE CONTAINER STORE GRP	8.566901
THE JOINT CORP	0.000592
THE MEET GROUP	0.000619
THERMON GROUP HLDGS INC	7.902273
THIRD POINT REINSURANCE	3.775140
TILLYS INC	0.000318
TIMBERLAND BANCORP INC	0.000436
TITAN MACHINERY INC	0.000419
TIVITY HEALTH INC	0.000633
TIVO CORPORATION	0.000523
TOMPKINS FINANCIAL CORP	0.000744
TOOTSIE ROLL INDUSTRIES	0.000238
TOPBUILD CORP	0.001405
TOWNEBANK PORTSMOUTH VA	0.000876
TPG RE FINANCE TRUST	0.000378
TRANSCAT INC	0.000533
TRECORA RESOURCES	4.996478
TREX INC	0.003274
TRI POINTE GROUP INC	0.000923
TRICO BANCSHARES	0.000785
TRIMAS CORP	0.000679
TRINET GROUP INC	0.000876
TRINSEO SA	0.000793
TRIPLE-S MANAGEMENT CORP	0.000391
TRISTATE CAP HLDGS INC	0.000643
TRITON INTERNATIONAL LTD	0.000712
TRIUMPH BANCORP INC	0.000513
TRIUMPH GROUP INC	0.000295
TRONOX HOLDINGS PLC	0.000515

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
TRUEBLUE INC	0.001291
TRUECAR INC	0.000423
TRUSTCO BANK CORP NY	0.000565
TRUSTMARK CORP	0.000997
TTEC HOLDINGS INC	0.000780
TTM TECHNOLOGIES INC	0.000669
TUCOWS INC	0.000403
TUPPERWARE BRANDS CORP	0.000400
TURNING POINT BRANDS INC	0.000327
TUTOR PERINI CORP	0.000350
TWIN DISC INC	0.000220
U S CONCRETE INC	0.000362
U S PHYSICAL THERAPY INC	0.000694
UFP TECHNOLOGIES INC	0.000673
ULTRA CLEAN HOLDINGS INC	0.000729
ULTRAGENYX PHARMA	0.000234
UMB FINANCIAL CORP	0.001116
UMH PROPERTIES INC	0.000379
UNIFIRST CORP MASS	0.001344
UNISYS CORP	0.000693
UNITED BANKSHARES INC	0.001239
UNITED CMNTY FINL CO	0.000313
UNITED COMMUNITY BANKS	0.001172
UNITED FIRE GROUP INC	0.000327
UNITED NATURAL FOODS INC	0.000257
UNITED SECURITY BANC	0.000158
UNITED STATES LIME & MIN	0.000450
UNITI GROUP INC	0.000599
UNITIL CORP	0.000718
UNITY BANCORP INC	0.000415
UNIVERSAL CORP	0.000639
UNIVERSAL FOREST PRODS	0.001818
UNIVERSAL HEALTH REALTY	0.000828
UNIVERSAL INSURANCE	0.001470
UNIVEST FINANCIAL CORPOR	0.000401
UPLAND SOFTWARE INC	0.000366
UPWORK	0.000230
URBAN EDGE PROPERTIES	0.000595
URSTADT BIDDLE PPTYS INS	0.000316
US ECOLOGY INC	0.000205
USANA HEALTH SCIENCES	0.000918
UTAH MED PRODS INC	0.000271
VALHI INC	2.566969
VALLEY NATIONAL BANCORP	0.001525
VANDA PHARMACEUTICALS	0.002016
VAREX IMAGING	0.000518
VARONIS SYSTEMS INC	0.001970
VECTOR GROUP LTD	0.000501
VECTRUS INC	0.000834
VERA BRADLEY INC	0.000552
VERACYTE INC	0.001287
VERICEL CORP	0.001709
VERINT SYS INC	0.001420
VERITEX HOLDINGS	0.000564
VERITIV CORPORATION	0.000504
VERRA MOBILITY CORP	0.000376
VERSO CORPORATION	0.000546
VIAD CORP	0.000661
VIAVI SOLUTIONS INC	0.001372
VICOR CORP	0.001056
VILLAGE SUPER MARKET INC	0.000533
VIRTUS INVESTMENT PTNRS	0.000544
VIRTUSA CORP	0.000618
VISHAY INTERTECHNOLOGY	0.001101
VISHAY PRECISION GROUP	0.000628
VISTEON CORP	0.000307
VOCERA COMMUNICATIONS	0.000324
VONAGE HLDGS CORP	0.001451
VOYAGER THERAPEUTICS INC	0.000342
W&T OFFSHORE INC	0.000785
WABASH NATIONAL CORP	0.000541
WADDELL & REED FINANCIAL	0.000975
WALKER & DUNLOP INC	0.002355
WARRIOR MET COAL INC	0.001345



Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index

Hypothetical Weights Generated for 11/20/2019

15Nov19

Asset Management

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Goldman Sachs ActiveBeta® U.S. Small Cap Equity Index Hypothetical Weights for 11/20/2019

Name	Weight
WASHINGTON FED INC	0.001481
WASHINGTON PRIME GROUP	0.000484
WASHINGTON REAL ESTATE	0.000734
WASHINGTON TRUST BANCORP	0.000801
WATERSTONE FINANCIAL INC	0.000528
WATTS WATER TECH INC	0.001557
WD-40 CO	0.001299
WEIS MARKETS INC	0.000554
WELBILT	0.000484
WERNER ENTERPRISES INC	0.000348
WESBANCO INC	0.000891
WESCO AIRCRAFT HLDGS INC	0.000309
WEST BANCORPORATION INC	0.000585
WESTAMERICA BANCORP	0.000774
WESTERN ASSET MTG CAP	0.000614
WESTERN NEW ENGLAND	0.000339
WEYCO GROUP INC	0.000215
WHITESTONE REIT	0.000256
WILLDAN GROUP INC	0.000514
WILLIAM LYON HOMES	0.000219
WILLIS LEASE FINANCE	0.000222
WINGSTOP INC	0.001695
WINMARK CORP	0.000935
WINNEBAGO INDUSTRIES INC	0.000431
WOLVERINE WORLD WIDE	0.001066
WORKIVA INC	0.000946
WORLD ACCEPTANCE CORP	0.000622
WORLD FUEL SVCS CORP	0.000827
WORTHINGTON INDUSTRIES	0.000583
WRIGHT MEDICAL GROUP N V	0.000663
WSFS FINANCIAL CORP	0.000708
WW INTERNATIONAL INC	0.001930
XBIOTECH INC	0.000345
XENCOR INC	0.000646
XENIA HOTELS & RESORTS	0.001291
XPERI CORPORATION	0.000787
YELP INC	0.001552
YEXT INC	0.000825
YORK WATER COMPANY	0.000398
ZAGG INC	0.000385
ZIX CORP	9.994040
ZOGENIX INC	0.000324
ZUMIEZ INC	0.000970
ZUORA	0.000281
ZYNEX	0.000355

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