

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 1/26/2022

Name	Weight
1-800 FLOWERS COM	0.000855
1ST SOURCE CORP	0.000355
2U INC	0.000518
3D SYSTEMS CORP	0.000736
8X8 INC NEW	0.000724
A MARK PRECIOUS METALS	0.000641
A10 NETWORKS INC	0.001428
AAON INC	0.001468
AAR CORP	0.000611
ABERCROMBIE & FITCH	0.001366
ABM INDUSTRIES INC	0.000976
ACADEMY SPORTS AND OUTDO	0.000732
ACADIA PHARMACEUTICALS	0.001175
ACADIA REALTY TRUST	0.000395
ACCO BRANDS CORP	0.000417
ACCURAY INC	0.000346
ACI WORLDWIDE INC	0.001196
ACUSHNET HOLDINGS CORP	0.000902
ADAPTHEALTH	0.000455
ADDUS HOMECARE CORP	0.000531
ADIENT PLC	0.001112
ADTALEM GLOBAL EDUCATION	0.000868
ADTRAN INC	0.000593
ADVANCED ENERGY INDS INC	0.001104
ADVANSIX	0.000722
AEROJET ROCKETDYNE HLDGS	0.000352
AGILYSYS INC	0.000745
AGREE REALTY CORP	0.001060
AIR TRANSPORT SERVICES	0.000291
AKEBIA THERAPEUTICS INC	0.000557
ALAMO GROUP INC	0.000866
ALARM.COM HOLDINGS INC	0.001394
ALBANY INTERNATIONAL	0.000674
ALECTOR	0.000575
ALEXANDER & BALDWIN INC	0.001060
ALEXANDERS INC	0.000262
ALKERMES PLC	0.002317
ALLEGIANCE BANCSHARES	0.000292
ALLEGIANT TRAVEL CO	0.000476
ALLETE INC	0.001393
ALLIED MOTION TECH	0.000715
ALLSCRIPTS HEALTHCARE	0.001210
ALPHA & OMEGA SEMICON	0.000858
ALPHATEC HOLDINGS	3.830942
ALTAIR ENGINEERING INC	0.001107
ALTO INGREDIENTS INC	0.000364
ALTRA INDUSTRIAL MOTION	0.001062
AMBARELLA INC	0.001388
AMC ENTERTAINMENT	0.001136
AMC NETWORKS INC	0.000393
AMER PUBLIC EDUCATION	0.000562
AMERESCO INC	0.000453
AMERICAN ASSETS TRST INC	0.000562
AMERICAN AXLE & MFG	0.000404
AMERICAN EAGLE OUTFITTER	0.000728
AMERICAN EQUITY INVST	0.001629
AMERICAN FINANCE TRUST	0.000554
AMERICAN NATIONAL GROUP	0.000792
AMERICAN NATL BANKSHARES	0.000303
AMERICAN OUTDOOR BRANDS	3.002111
AMERICAN SOFTWARE INC	0.000515
AMERICAN STATES WATER CO	0.001907
AMERICAN VANGUARD CORP	0.000437
AMERICAN WOODMARK CORP	0.000374
AMERICAS CAR-MART INC	0.000367
AMERIS BANCORP	0.001335
AMERISAFE INC	0.000775
AMKOR TECHNOLOGY INC	0.001630
AMN HEALTHCARE SERVICES	0.002386
AMNEAL PHARMACEUTICALS	0.000749
AMPHASTAR PHARMA INC	0.001090
AMYRIS INC	0.000595
ANDERSONS INC	0.000265
ANGIODYNAMICS INC	0.000643

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 1/26/2022

Name	Weight
ANI PHARMACEUTICALS INC	0.000717
ANIKA THERAPEUTICS INC	0.000526
ANTARES PHARMA INC	0.000724
ANTERO RESOURCES CO	0.001394
APARTMENT INVT & MGMT	0.000887
APELLIS PHARMACEUTICALS	0.000260
API GROUP	0.001099
APOGEE ENTERPRISES INC	0.000883
APOLLO COMMERCIAL RE	0.000637
APOLLO MEDICAL HOLDINGS	0.000324
APPFOLIO INC	0.001060
APPIAN	0.000858
APPLE HOSPITALITY REIT	0.000934
APPLIED INDUSTRIAL TECH	0.002437
APYX MEDICAL INC	2.060947
ARBOR REALTY TRUST INC	0.000905
ARCBEST CORPORATION	0.001426
ARCH RESOURCES INC	0.000374
ARCHROCK INC	0.000681
ARCONIC CORPORATION	0.000351
ARCOSA	0.000786
ARCUS BIOSCIENCES	0.000205
ARENA PHARMACEUTICALS	0.000336
ARES COML REAL ESTATE	0.000410
ARGAN INC	0.000234
ARGO GROUP INTL	0.000625
ARMOUR RESIDENTIAL REIT	0.000361
ARROW FINANCIAL CORP	0.000525
ARROWHEAD PHARMACEUTICAL	0.001136
ARTESIAN RESOURCES CORP	8.124013
ARTISAN PARTNERS ASSET	0.001491
ARVINAS HOLDING	0.000739
ASANA	0.000846
ASBURY AUTOMOTIVE GROUP	0.001319
ASGN INCORPORATED	0.002599
ASPEN AEROGELS INC	0.000789
ASSOCIATED BANC CORP	0.001047
ASTEC INDUSTRIES INC	0.000875
ATEA PHARMACEUTICALS	0.000725
ATKORE INC	0.002743
ATLANTIC CAPITAL INC	0.000483
ATLANTIC UNION BANKSHARE	0.000825
ATLAS AIR WORLDWIDE HLDG	0.000943
ATLAS TECHNICAL CONS (A)	0.000138
ATRICURE INC	0.000827
ATRION CORP	0.000281
AUDACY	0.000200
AVANOS MEDICAL INC	0.000431
AVAYA HOLDINGS CORP	0.000951
AVID BIOSERVICES INC	0.000463
AVID TECHNOLOGY INC	0.001489
AVIENT CORP	0.001658
AVIS BUDGET GROUP INC	0.001934
AVISTA CORP	0.001141
AXCELIS TECHNOLOGIES INC	0.001324
AXONICS INC	0.000294
AXOS FINANCIAL INC	0.002302
AZZ INC	0.000461
B & G FOODS INC	0.000397
B RILEY SECURIT	0.001043
BABCOCK & WILCOX ENT	0.000307
BADGER METER INC	0.001345
BALCHEM CORP	0.001213
BANCFIRST CORP	0.000938
BANCO LATINOAMERICANO	0.000244
BANCORP INC	0.000808
BANK FIRST CORPORATION	0.000330
BANK OF MARIN BANCORP	0.000269
BANK OF NT BUTTERFIELD	0.001479
BANKUNITED INC	0.001113
BANNER CORP	0.000680
BAR HBR BANKSHARES	1.211841
BARNES GROUP INC	0.000623
BARRETT BUSINESS SERVICE	0.000313

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 1/26/2022

Name	Weight
BASSETT FURNITURE INDS	0.000220
BEACON ROOFING SUPPLY	0.001262
BEAM THERAPEUTICS	0.000324
BEAUTY HEALTH CO	0.000251
BEAZER HOMES USA INC	0.000723
BED BATH & BEYOND INC	0.000629
BELDEN INC	0.000870
BELLRING BRANDS	0.000450
BENCHMARK ELECTRONICS	0.000517
BENEFITFOCUS INC	0.000410
BERKSHIRE HILLS BANCORP	0.000367
BGC PARTNERS INC	0.000240
BIG 5 SPORTING GOODS	0.000377
BIG LOTS INC	0.000839
BIGCOMMERCE HOLDINGS	0.000217
BIOCRYST PHARMACEUTICALS	0.000507
BIODELIVERY SCIENCES	0.000529
BIOHAVEN PHARMACEUTICAL	0.000779
BIOLIFE SOLUTIONS INC	0.000219
BJ'S WHOLESALE CLUB HDLG	0.002922
BJS RESTAURANTS INC	0.000249
BLACK HILLS CORP	0.001564
BLACKBAUD INC	0.001027
BLACKLINE INC	0.000780
BLACKSTONE MORTGAGE TRST	0.001198
BLOOMIN' BRANDS INC	0.000451
BLUE BIRD CORP	0.000361
BLUE RIDGE BANKSHARES	0.000246
BLUEGREEN VACATIONS (A)	0.000351
BLUELINX HOLDINGS INC	0.001179
BLUEPRINT MEDICINES CORP	0.000681
BOISE CASCADE COMPANY	0.002347
BOOT BARN HOLDINGS	0.000872
BOTTOMLINE TECHNOLOGIES	0.000789
BOX INC	0.001498
BRADY CORP	0.001372
BRANDYWINE REALTY TRUST	0.000707
BRIDGEBIO PHARMA INC	0.000943
BRIGHTCOVE INC	0.000552
BRIGHTSPHERE INVESTMENT	0.001325
BRIGHTVIEW HOLDINGS INC	0.000234
BRINKER INTERNATIONAL	0.000452
BRINKS CO	0.000673
BRISTOW GROUP INC	0.000317
BROADMARK REALTY CAP (A)	0.000207
BROADSTONE NET LEASE	0.001013
BROOKDALE SENIOR LIVING	0.000418
BROOKFIELD INFRASTRUCTUR	0.001572
BROOKLINE BANCORP INC	0.000484
BRP GROUP	0.000238
BRT APARTMENTS CORP	0.000342
BUCKLE INC	0.000645
CABOT CORP	0.000947
CACTUS INC	0.001038
CADENCE BANK	0.002154
CAESARSTONE LTD	0.000287
CAL MAINE FOODS INC	0.000306
CALERES INC	0.000651
CALIFORNIA RESOURCES	0.000749
CALIFORNIA WTR SVC GRP	0.001043
CALIX INC	0.001476
CALLAWAY GOLF CO	0.000654
CALLON PETROLEUM CO	0.000664
CAMBIUM NETWORKS CORP	0.000333
CAMBRIDGE BANCORP	0.000277
CAMDEN NATIONAL CORP	0.000799
CAMPING WORLD HOLDINGS	0.000341
CANNAE HOLDINGS INC	0.000897
CAPITAL CITY BANK GROUP	0.000425
CAPITOL FEDERAL FINL INC	0.000339
CARA THERAPEUTICS INC	0.000337
CARDIOVASCULAR SYS INC	0.000537
CAREDX INC	0.000673
CARETRUST REIT INC	0.000685

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 1/26/2022

Name	Weight
CARGURUS INC	0.001278
CARPARTS COM	0.000354
CARPENTER TECHNOLOGY	0.000485
CARRIAGE SERVICES INC	0.000787
CARS.COM	0.000766
CASA SYSTEMS INC	6.034663
CASELLA WASTE SYSTEMS	0.000747
CASPER SLEEP	0.000199
CASS INFORMATION SYSTEMS	0.000345
CASSAVA SCIENCES INC	0.000244
CASTLIGHT HEALTH INC	0.000440
CATALYST PHARMACEUTICALS	0.000999
CATHAY GENERAL BANCORP	0.001404
CAVCO INDUSTRIES INC	0.000538
CBIZ INC	0.001037
CELCUITY	5.085362
CELLDEX THERAPEUTICS INC	0.000224
CELSIUS HOLDINGS INC	0.000783
CENTENNIAL RESOURCE DEV	0.000650
CENTERSPACE	0.000468
CENTRAL GARDEN & PET CO	0.000448
CENTRAL GARDEN & PET CO	0.000689
CENTRAL PACIFIC FINL	0.000404
CENTRUS ENERGY CORP	0.000358
CENTURY CASINOS INC	3.258356
CENTURY COMMUNITIES INC	0.000638
CERENCE	0.000596
CERUS CORP	0.000247
CEVA INC	0.000388
CHAMPIONX CORPORATION	0.001046
CHANNELADVISOR CORP	0.001064
CHART INDUSTRIES INC	0.001054
CHASE CORP	0.000911
CHATHAM LODGING TR	0.000415
CHEESECAKE FACTORY INC	0.000363
CHESAPEAKE ENERGY	0.001720
CHESAPEAKE UTILITIES	0.001158
CHICOS FAS INC	0.000269
CHILDRENS PLACE INC	0.000540
CHIMERA INVESTMENT CORP	0.001463
CHROMADEX CORP	0.000126
CHUY'S HOLDINGS INC	0.000218
CIMPRESS PLC	0.000924
CITI TRENDS INC	0.000657
CITIZENS & NORTHERN CORP	9.032455
CITY HOLDING CO	0.000957
CIVISTA BANCSHARES INC	0.000473
CIVITAS RESOURCES INC	0.001049
CLARUS CORPORATION	0.000409
CLEARFIELD INC	0.001052
CLEARWATER PAPER CORP	0.000309
CLEARWAY ENERGY	0.001704
CLEARWAY ENERGY (C)	0.002167
CMC MATERIALS INC	0.001286
CNB FINL CORP PA	0.000364
CNO FINANCIAL GROUP	0.001177
CNX RESOURCES CORP	0.000721
COCA-COLA CONSOLIDATED	0.002503
COGENT COMM HOLDINGS	0.000904
COHEN & STEERS INC	0.001430
COHERUS BIOSCIENCES	0.000708
COHU INC	0.000688
COLLEGIUM PHARMACEUTICAL	0.001117
COLUMBIA BKG SYSTEM INC	0.000739
COLUMBIA FINANCIAL INC	0.000256
COLUMBUS MCKINNON CORP	0.000730
COMFORT SYSTEMS USA INC	0.002316
COMMERCIAL METALS CO	0.001837
COMMERCIAL VEH GROUP INC	1.468676
COMMUNITY BANK SYSTEMS	0.001130
COMMUNITY HEALTH SYSTEMS	0.000802
COMMUNITY HEALTHCARE TR	0.000507
COMMUNITY TRUST BANCORP	0.000436
COMMVault SYSTEMS INC	0.001539

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 1/26/2022

Name	Weight
COMPASS MINERALS INTL	0.000297
COMPUTER PROGRAMS & SYS	0.000701
COMSTOCK RESOURCES INC	0.000664
COMTECH TELECOMM	0.000212
CONDUENT INC	0.000712
CONMED CORP	0.001176
CONNECTONE BANCORP INC	0.000457
CONNS INC	0.000281
CONSENSUS CLOUD SOLUTION	0.000343
CONSOL ENERGY INC	0.000524
CONSOLIDATED COMM	0.000434
CONSTELLIUM SE	0.000623
CORCEPT THERAPEUTICS INC	0.002139
CORECARD CORP	0.000330
CORECIVIC INC	0.000653
COREPOINT LODGINGS INC	0.001115
CORNERSTONE BUILDING	0.000468
CORPORATE OFFICE PPTYS	0.000856
CORSAIR GAMING	0.000266
CORVEL CORP	0.001197
COSTAMARE INC	0.000458
COVETRUS INC	0.000557
COWEN INC	0.000768
CRA INTERNATIONAL INC	0.000738
CRACKER BARREL STORE	0.000417
CRAWFORD & CO CL A	4.025043
CROCS INC	0.002828
CROSS COUNTRY HEALTHCARE	0.001225
CRYOPORT INC	0.000231
CSG SYSTEMS INTL INC	0.001266
CSW INDUSTRIALS INC	0.000939
CTO REALTY GROWTH INC	0.000423
CTS CORP	0.000415
CURO GROUP HOLDINGS CORP	0.000273
CUSHMAN & WAKEFIELD PLC	0.002010
CUSTOMERS BANCORP INC	0.001980
CUTERA INC	0.000919
CVB FINANCIAL CORP	0.000767
CYTOKINETICS INC	0.000373
CYTOMX THERAPEUTICS INC	5.560877
CYTOSORBENTS CORP	0.000129
DAKTRONICS INC	0.000304
DANA INCORPORATED	0.001064
DAVE & BUSTERS ENTMT INC	0.000261
DEL TACO RESTAURANTS INC	0.000416
DELEK US HLDGS INC	0.000315
DELUXE CORP	0.000958
DENALI THERAPEUTICS INC	0.000665
DENBURY	0.000668
DENNYS CORP	0.000216
DESIGNER BRANDS INC	0.000289
DHT HOLDINGS INC	0.000602
DIAMOND HILL INVESTMENT	0.000621
DIEBOLD NIXDORF	0.000328
DIGI INTL INC	0.000621
DIGITAL TURBINE INC	0.000798
DIGITALBRIDGE GROUP INC	0.000744
DIGITALOCEAN HOLDINGS	0.000270
DILLARDS INC	0.001587
DIME COMMUNITY BANCSHARE	0.000491
DINE BRANDS GLOBAL INC	0.000329
DIODES INC	0.002223
DIVERSIFIED HEALTHCARE	0.000528
DMC GLOBAL INC	0.000599
DOMO INC	0.000703
DONEGAL GROUP INC	6.084073
DONNELLEY FINANCIAL	0.000709
DONNELLEY R R & SONS CO	0.000638
DORIAN LPG LTD	0.000394
DORMAN PRODUCTS INC	0.001513
DOUGLAS DYNAMICS INC	0.000221
DOUGLAS ELLIMAN INC	0.000334
DUCOMMUN INC	0.000208
DULUTH HOLDINGS INC	0.000269

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 1/26/2022

Name	Weight
DURECT CORP	0.000141
DXP ENTERPRISES INC	0.000739
DYCOM INDUSTRIES INC	0.000631
DYNAVAX TECHNOLOGIES	0.000591
DYNEX CAPITAL INC	0.000612
EAGLE BANCORP INC	0.001006
EAGLE BULK SHIPPING INC	0.000288
EAGLE PHARMACEUTICALS	0.000918
EASTERLY GOVERNMENT PPTY	0.000472
EASTERN BANKSHARES	0.000593
EASTGROUP PROPERTIES INC	0.002258
EBIX INC	0.000807
EHOSTAR CORP	0.000509
EDGEWELL PERSONAL CARE	0.001037
EGAIN CORPORATION	0.000356
EL POLLO LOCO HLDGS INC	0.000292
ELF BEAUTY INC	0.000351
ELLINGTON FINANCIAL	0.000478
EMCOR GROUP INC	0.002760
EMERGENT BIOSOLUTIONS	0.001760
EMPIRE STATE REALTY	0.000596
EMPLOYERS HOLDINGS INC	0.000807
ENANTA PHARMACEUTICALS	0.000483
ENCORE CAPITAL GROUP INC	0.001459
ENCORE WIRE CORP	0.001370
ENDO INTERNATIONAL PLC	0.001095
ENERGIZER HOLDINGS INC	0.000354
ENERGY FUELS INC	0.000321
ENERGY RECOVERY INC	0.000794
ENERPAC TOOL GROUP CORP	0.000276
ENERSYS INC	0.001090
ENNIS INC	0.000259
ENOVA INTERNATIONAL INC	0.001312
ENPRO INDUSTRIES INC	0.000905
ENSIGN GROUP INC	0.001385
ENSTAR GROUP LIMITED	0.001556
ENTERPRISE FINL SERVICES	0.000538
ENVESTNET INC	0.000927
EPLUS INC	0.000738
EQUITRANS MIDSTREAM CORP	0.001114
EQUITY COMMONWEALTH	0.000334
ESCO TECHNOLOGIES INC	0.000542
ESSENT GROUP LTD	0.001952
ESSENTIAL PROPERTIES	0.000566
ETHAN ALLEN INTERIORS	0.000892
EVERI HOLDINGS INC	0.000456
EVERQUOTE	0.000402
EVERTEC INC	0.001136
EVOLENT HEALTH INC	0.000498
EVOQUA WATER TECH	0.001150
EXLSERVICE HOLDINGS INC	0.001593
EXP WORLD HOLDINGS	0.002175
EXPONENT INC	0.000780
EXTREME NETWORKS INC	0.001808
FABRINET	0.001403
FARMERS NATL BANC CORP	0.000419
FARMLAND PARTNERS INC	0.000244
FARO TECHNOLOGIES INC	0.000590
FATE THERAPEUTICS INC	0.000204
FB FINANCIAL CORP	0.000733
FEDERAL AGRIC MTG CO	0.001992
FEDERAL SIGNAL CORP	0.000644
FEDERATED HERMES INC	0.001586
FERRO CORP	0.000503
FIESTA RESTAURANT GROUP	0.000300
FINANCIAL INSTNS INC	0.000514
FIRST BANCORP INC	0.000367
FIRST BANCORP NC	0.000692
FIRST BANCORP PR	0.001061
FIRST BANCSHARES INC MS	0.000297
FIRST BUSEY CORP	0.000507
FIRST COMMONWLTH FINL	0.000685
FIRST FINANCIAL BANCORP	0.000937
FIRST FINANCIAL CORP	0.000348

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 1/26/2022

Name	Weight
FIRST FINL BANKSHARES	0.002335
FIRST FNDTN INC	0.000539
FIRST INTERNET BANCORP	0.000496
FIRST INTST BANCYSYSTEM	0.000475
FIRST LONG ISLAND CORP	0.000365
FIRST MERCHANTS CORP	0.001112
FIRST MID BANCSHARES INC	0.000368
FIRST MIDWEST BANCORP	0.000547
FIRSTCASH HOLDINGS INC	0.000743
FLAGSTAR BANCORP INC	0.001748
FLEXSTEEL INDUSTRIES INC	6.404441
FLUENT INC	9.057057
FLUIDIGM CORP	0.000302
FLUOR CORP	0.000281
FLUSHING FINANCIAL CORP	0.000599
FOCUS FINANCIAL PARTNERS	0.000452
FORESTAR GROUP INC	0.000395
FORMFACTOR INC	0.001498
FORRESTER RESEARCH INC	0.000623
FORTERRA INC	0.000405
FORWARD AIR CORP	0.002106
FOSSIL GROUP INC	0.000757
FOUR CORNERS PPTY TRUST	0.000789
FOX FACTORY HOLDING CORP	0.001645
FRANCHISE GROUP	0.000396
FRANKLIN COVEY CO	0.001046
FRANKLIN ELECTRIC CO	0.001904
FRANKLIN STREET PPTYS CO	0.000354
FRESH DEL MONTE PRODUCE	0.000458
FRP HOLDINGS INC	0.000398
FS BANCORP INC	0.000432
FULGENT GENETICS INC	0.001285
FULTON FINANCIAL CORP	0.001074
FUNKO CLASS A	0.000624
G-III APPAREL GROUP LTD	0.000535
GANNET CO INC	0.000729
GATX CORP	0.000550
GCP APPLIED TECHNOLOGIES	0.000985
GENCO SHIPPING & TRADING	0.000361
GENESCO INC	0.001022
GENTHERM INC	0.001917
GENWORTH FINANCIAL INC	0.000662
GEO GROUP INC	0.000912
GERMAN AMERICAN BANCORP	0.000750
GETTY REALTY CORP	0.000478
GIBRALTAR INDUSTRIES INC	0.000621
GLACIER BANCORP INC	0.002134
GLADSTONE COMMERCIAL	0.000504
GLADSTONE LAND INC	0.000354
GLATFELTER CORPORATION	0.000372
GLOBAL INDUSTRIAL COMPY	0.000811
GLOBAL MEDICAL REIT INC	0.000306
GLOBAL NET LEASE INC	0.000525
GMS INC	0.002204
GOGO INC	0.000361
GOLDEN ENTERTAINMENT INC	0.000428
GOODYEAR TIRE & RUBBER	0.001804
GOOSEHEAD INSURANCE	0.000296
GOPRO INC	0.000539
GORMAN RUPP CO	0.000291
GRAFTECH INTERNATIONAL	0.001045
GRAHAM HOLDINGS COMPANY	0.000934
GRANITE CONSTR INC	0.000616
GRAY TELEVISION INC	0.000756
GREAT AJAX CORP	0.000312
GREAT LAKES DREDGE & DOC	0.000425
GREAT SOUTHERN BANCORP	0.000701
GREAT WESTERN BANCORP	0.000786
GREEN BRICK PARTNERS INC	0.000289
GREEN DOT CORP	0.000276
GREEN PLAINS INC	0.000258
GREENBRIER COMPANIES INC	0.000421
GREENHILL & CO INC	0.000450
GREIF INC	0.000649

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 1/26/2022

Name	Weight
GRID DYN HOLDINGS (A)	0.000206
GRIFFON CORP	0.000392
GROUP 1 AUTOMOTIVE INC	0.001285
GROUPON INC	0.000276
GUESS INC	0.000338
H&E EQUIPMENT SERVICES	0.000576
HACKETT GROUP INC	0.000783
HAEMONETICS CORP	0.000259
HALOZYME THERAPEUTICS	0.001243
HAMILTON LANE INC	0.001403
HANCOCK WHITNEY CORP	0.001329
HANGER INC	0.000388
HANMI FINANCIAL CORP	0.000471
HANNON ARMSTRONG SUSTAIN	0.000359
HARBORONE BANCORP INC	0.000408
HARMONIC INC	0.000499
HARMONY BIOSCIENCES HOLD	0.001072
HARVARD BIOSCIENCE INC	0.000385
HAVERTY FURNITURE INC	0.000855
HAWAIIAN HOLDINGS INC	0.000313
HB FULLER COMPANY	0.001236
HCI GROUP INC	0.000314
HEALTH CATALYST INC	0.000261
HEALTHCARE REALTY TRUST	0.001245
HEALTHCARE SVCS GRP INC	0.000398
HEALTH EQUITY INC	0.000742
HEALTHSTREAM INC	0.000424
HEARTLAND EXPRESS INC	0.000219
HEARTLAND FINANCIAL USA	0.000799
HECLA MINING CO	0.000405
HEIDRICK & STRUGGLES	0.000424
HELEN OF TROY LTD	0.001677
HELIOS TECHNOLOGIES INC	0.000505
HELIX ENERGY SOLUTIONS	0.000334
HELMERICH & PAYNE INC	0.000272
HERC HOLDING INC	0.001041
HERITAGE COMMERCE CORP	0.000428
HERITAGE CRYL CLEAN INC	0.000388
HERITAGE FINANCIAL CORP	0.000301
HERSHA HOSPITALITY TRUST	0.000538
HESKA CORP	0.000468
HIBBETT INC	0.001233
HILLENBRAND INC	0.001233
HILLTOP HOLDINGS INC	0.001499
HILTON GRAND VACATIONS	0.000596
HINGHAM INSTN SVGS MASS	0.000879
HNI CORPORATION	0.001303
HOME BANCORP INC	0.000309
HOME BANCSHARES INC	0.001321
HOMESTREET INC	0.000923
HOMETRUST BANCSHARES INC	0.000350
HOPE BANCORP INC	0.000818
HORACE MANN EDUCATORS	0.000793
HORIZON BANCORP INC	0.000543
HOSTESS BRANDS INC	0.001277
HOUGHTON MIFFLIN HARCOUR	0.001433
HOULIHAN LOKEY INC	0.002015
HOVNANIAN ENTERPRISES	0.000401
HUB GROUP INC	0.001751
HURON CONSULTING GROUP	0.000507
HYSTER-YALE MATERIALS	2.234350
I3 VERTICALS INC	0.000370
ICAD INC	0.000140
ICF INTERNATIONAL INC	0.001215
ICHOR HOLDINGS INC	0.000774
IDEAYA BIOSCIENCES INC	0.000221
IDENTIV INC	0.000512
IDT CORP	0.001004
IES HOLDINGS INC	0.000742
IHEARTMEDIA	0.000585
II VI INC	0.001429
IMPINJ INC	0.001494
INARI MEDICAL	0.000924
INDEPENDENCE RLTY TRUST	0.000947

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 1/26/2022

Name	Weight
INDEPENDENT BANK CORP	0.000621
INDEPENDENT BANK MA	0.001255
INDEPENDENT BK GROUP INC	0.000933
INDUSTRIAL LOGISTICS	0.000582
INFINERA CORP	0.000287
INFUSYSTEM HLDGS INC	0.000440
INGEVITY CORPORATION	0.000968
INGLES MARKETS INC	0.001438
INNOSPEC INC	0.001273
INNOVAGE HOLDING	4.742171
INNOVATIVE INDUSTRIAL	0.001033
INNOVIVA INC	0.001298
INOGEN INC	0.000233
INOTIV INC	0.000354
INSEGO CORP	0.000211
INSIGHT ENTERPRISES INC	0.001503
INSPERITY INC	0.001762
INSPIRE MEDICAL SYSTEMS	0.001699
INSTALLED BLDNG PRODUCTS	0.000893
INSTEEL INDUSTRIES INC	0.000403
INTEGER HOLDINGS CORP	0.001010
INTELLA THERAPEUTICS INC	0.000861
INTER PARFUMS INC	0.000679
INTERDIGITAL INC	0.000577
INTERFACE INC	0.000584
INTERNATIONAL BANCSHARES	0.000867
INTERNATIONAL GAME TECH	0.000801
INTERSECT ENT INC	0.001070
INTRA CELLULAR THERAPIES	0.000278
INTREPID POTASH INC	0.000289
INVESCO MORTGAGE CAP	0.000273
INVESTORS BANCORP INC	0.001064
INVESTORS TITLE CO	0.000456
IRHYTHM TECHNOLOGIES INC	0.001165
IRIDIUM COMMUNICATIONS	0.000723
IROBOT CORP	0.000811
IRONWOOD PHARMACEUTICALS	0.001645
ISTAR INC	0.000845
ITEOS THERAPEUTICS	0.000357
ITERIS INC	0.000140
ITRON INC	0.000538
J & J SNACK FOODS CO	0.000507
JACK IN THE BOX INC	0.000592
JELD-WEN HOLDING INC	0.000530
JOHN BEAN TECH CORP	0.001576
JOHNSON OUTDOORS INC	0.000622
KADANT INC	0.001660
KAISER ALUMINUM CORP	0.000516
KAMAN CORP	0.000415
KAR AUCTION SERVICES INC	0.000521
KARUNA THERAPEUTICS INC	0.000254
KARYOPHARM THERAPEUTICS	0.001017
KB HOME	0.001051
KBR INC	0.002328
KEARNY FINANCIAL CORP	0.000283
KELLY SERVICES INC	0.000533
KEMPHARM	0.000318
KENNAMETAL INC	0.000665
KENNEDY-WILSON HLDGS INC	0.000761
KFORCE INC	0.002207
KIMBALL ELECTRONICS INC	0.000484
KIMBALL INTERNATIONAL	0.000591
KINSALE CAPITAL GROUP	0.001535
KITE REALTY GROUP TRUST	0.001442
KKR REAL ESTATE FINANCE	0.000430
KNOWLES CORPORATION	0.000813
KONTOOR BRANDS	0.000963
KOPPERS HOLDINGS INC	0.000283
KORN FERRY	0.001328
KOSMOS ENERGY LTD	0.000251
KRATON CORPORATION	0.000883
KRATOS DEFENSE & SEC SOL	0.000218
KULICKE SOFFA	0.001511
KVH INDUSTRIES INC	0.000249

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 1/26/2022

Name	Weight
LA Z BOY INC	0.000952
LAKELAND BANCORP INC	0.000433
LAKELAND FINANCIAL CORP	0.001362
LANCASTER COLONY CORP	0.001099
LANDEC CORP	0.000115
LANDS END INC	0.000309
LANTHEUS HOLDINGS INC	0.000665
LAREDO PETROLEUM INC	0.000746
LATTICE SEMICONDUCTOR	0.003278
LAUREATE EDUCATION INC	0.000626
LAWSON PRODUCTS INC	0.000416
LAZYDAYS HOLDINGS INC	0.000230
LCI INDUSTRIES	0.001539
LEMAITRE VASCULAR INC	0.000884
LENDINGCLUB CORPORATION	0.000251
LGI HOMES INC	0.000443
LHC GROUP INC	0.001523
LIBERTY BRAVES SERIES A	0.000236
LIBERTY BRAVES SERIES C	0.000214
LIBERTY LATIN AMERICA A	0.000243
LIBERTY LATIN AMERICA C	0.000572
LIBERTY OILFIELD SERVICE	0.000256
LIFETIME BRANDS INC	0.000209
LIGAND PHARMACEUTICALS	0.000536
LIMELIGHT NETWORKS INC	0.000224
LINDSAY CORP	0.000501
LIONS GATE ENT CLASS B	0.000304
LIVANOVA PLC	0.001046
LIVE OAK BANCSHARES INC	0.001056
LIVENT	0.000494
LIVEPERSON INC	0.000678
LIVERAMP HOLDINGS INC	0.000453
LL FLOORING HOLDINGS INC	0.000294
LOVESAC CO	0.000393
LTC PROPERTIES INC	0.000481
LUNA INNOVATIONS INC	0.000389
LXP INDUSTRIAL TRUST	0.001016
M/I HOMES INC	0.000636
MACATAWA BANK CORP	0.000350
MACERICH CO	0.000877
MACOM TECH SOLUTIONS	0.000778
MACYS INC	0.002436
MADDEN STEVEN LTD	0.001323
MAGNOLIA OIL & GAS (A)	0.002204
MAIDEN HOLDINGS LTD	0.000142
MALIBU BOATS INC	0.000614
MANITOWOC CO INC	0.000377
MANNKIND CORP	0.000221
MANTECH INTERNATIONAL	0.000768
MARATHON DIGITAL HOLDING	0.000345
MARCUS & MILLICHAP	0.001993
MARINE PRODUCTS CORP	7.410726
MARINEMAX INC	0.000723
MARTEN TRANS LTD	0.000234
MASONITE INTL CORP	0.001000
MASTERCRAFT BOAT HOLDING	0.000674
MATADOR RES CO	0.001588
MATERION CORPORATION	0.001214
MATRIX SERVICE CO	0.000232
MATSON INC	0.002081
MATTHEWS INTERNATIONAL	0.000465
MAXAR TECHNOLOGIES INC	0.000219
MAXIMUS INC	0.002191
MAXLINEAR INC	0.001502
MBIA INC	0.000607
MCGRATH RENTCORP	0.000367
MDC HOLDINGS INC	0.000491
MEDIAALPHA	0.000241
MEDIFAST INC	0.001384
MEDNAX INC	0.000705
MEDPACE HOLDINGS INC	0.002323
MEI PHARMA INC	0.000263
MERCANTILE BANK CORP	0.000519
MERIDIAN BIOSCIENCE INC	0.000995

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 1/26/2022

Name	Weight
MERIT MED SYSTEMS INC	0.000814
MERITAGE HOMES CORP	0.001184
MERITOR INC	0.000544
MESA AIR GROUP INC	0.000202
MESA LABS INC	0.000487
META FINANCIAL GROUP INC	0.001257
META MATERIALS INC	0.000240
METHODE ELECTRS INC	0.000827
MFA FINANCIAL INC	0.000752
MGE ENERGY INC	0.001073
MGP INGREDIENTS INC	0.000289
MICROSTRATEGY INC	0.000961
MIDDLESEX WATER CO	0.000582
MIDLAND STATES BANCORP	0.000280
MIDWESTONE FINL GROUP	0.000282
MILLER INDUSTRIES INC	9.622457
MILLERKNOLL INC	0.001352
MIMECAST LTD	0.001558
MIMEDX GROUP	0.000770
MINERALS TECHNOLOGIES	0.000935
MISTRAS GROUP INC	0.000153
MITEK SYS INC	0.000615
MODEL N INC	0.000553
MODINE MANUFACTURING CO	0.000262
MODIVCARE INC	0.000828
MOELIS & CO	0.001264
MOMENTIVE GLOBAL INC	0.000575
MONARCH CASINO & RESORT	0.000458
MONEYGRAM INTERNATIONAL	0.000447
MONMOUTH REAL ESTATE	0.000688
MONRO INC	0.000321
MOOG INC	0.000666
MOVADO GROUP INC	0.000509
MP MATERIALS CORP (A)	0.000583
MR. COOPER GROUP INC	0.002899
MRC GLOBAL INC	0.000407
MUELLER INDUSTRIES INC	0.001524
MUELLER WTR PRODS INC	0.000407
MULTIPLAN CORP (A)	0.000360
MURPHY OIL CORP	0.001191
MURPHY USA INC	0.002265
MYERS INDUSTRIES INC	0.001121
MYR GROUP INC	0.000963
MYRIAD GENETICS INC	0.001446
NABORS INDUSTRIES LTD	0.000599
NAPCO SEC TECHNOLOGIES	0.000928
NATHANS FAMOUS INC	0.000279
NATIONAL BANK HOLDINGS	0.000464
NATIONAL BEVERAGE CORP	0.000961
NATIONAL HEALTH INVS INC	0.000762
NATIONAL HEALTHCARE CORP	0.000650
NATIONAL PRESTO INDS INC	2.258245
NATIONAL RESEARCH CORP	0.000584
NATIONAL STORAGE AFFIL	0.002091
NATIONAL VISION HOLDINGS	0.000604
NATIONAL WESTERN LIFE	0.000331
NATUS MEDICAL INC	0.000733
NAUTILUS INC	0.000213
NAVIENT CORPORATION	0.001742
NBT BANCORP INC	0.000653
NEENAH INC	0.000227
NELNET INC	0.000868
NEOGEN CORP	0.000909
NEOGENOMICS INC	0.000492
NEOPHOTONICS CORP	0.000856
NETGEAR INC	0.000496
NETSCOUT SYSTEMS INC	0.001024
NETSTREIT	0.000206
NEVRO CORP	0.001013
NEW JERSEY RESOURCES	0.001222
NEW YORK MTG TR INC	0.000515
NEWAGE INC	1.936510
NEWMARK GROUP INC	0.000935
NEWPARK RESOURCES INC	1.934177

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 1/26/2022

Name	Weight
NEXPOINT RESIDENTIAL TR	0.001057
NEXTGEN HEALTHCARE INC	0.001226
NEXTIER OILFIELD SOL	0.000393
NI HOLDINGS INC	4.044492
NICOLET BANKSHARES INC	0.000773
NMI HLDGS INC	0.000810
NORTHERN OIL & GAS INC	0.000269
NORTHRIM BANCORP INC	0.000406
NORTHWEST BANCSHARES INC	0.000562
NORTHWEST NATURAL HLDG	0.000500
NORTHWEST PIPE CO	0.000292
NORTHWESTERN CORP	0.001190
NOVAGOLD RESOURCES INC	0.000278
NOVANTA INC	0.001557
NOW INC	0.001106
NU SKIN ENTERPRISES	0.001029
NUVASIVE INC	0.001266
NV5 GLOBAL INC	0.001410
O-I GLASS	0.000564
OASIS PETE INC	0.000402
OCEANEERING INTL INC	0.000588
OCEANFIRST FINANCIAL	0.000365
OCWEN FINANCIAL CORP	0.000221
OFFICE PPTY INCOME TRUST	0.000785
OFG BANCORP	0.000699
OIL STATES INTERNATIONAL	0.000306
OLD NATIONAL BANCORP	0.000968
OLD SECOND BANCORP INC	0.000409
OLYMPIC STEEL INC	0.000378
OMEGA FLEX INC	0.000792
OMNICELL INC	0.002324
ONE GAS INC	0.001559
ONE GROUP HOSPITALITY	6.649227
ONESPAN INC	0.000443
ONEWATER MARINE	0.000368
ONTO INNOVATION INC	0.002002
OOMA INC	0.000731
OPEN LENDING CORP (A)	0.000406
OPKO HEALTH INC	0.001147
OPPENHEIMER HOLDINGS INC	0.000591
OPTIMIZERX CORP	0.000311
OPTION CARE HEALTH INC	0.000933
ORGANOGENESIS	0.000526
ORIGIN BANCORP	6.133728
ORION ENGINEERED CARBONS	0.000797
ORMAT TECHNOLOGIES INC	0.001462
ORTHO CLINICAL DIAGNOSTI	0.000491
ORTHOFIX MEDICAL INC	0.000964
OSI SYSTEMS INC	0.000624
OTTER TAIL CORP	0.001152
OUTFRONT MEDIA INC	0.000665
OVERSTOCK COM INC	0.000646
OVINTIV INC	0.002441
OWENS & MINOR INC	0.002225
OXFORD INDUSTRIES INC	0.001097
P A M TRANSN SVCS INC	0.000109
P C CONNECTION	0.000818
PACIFIC PREMIER BANCORP	0.000964
PACIRA BIOSCIENCES	0.001902
PAGERDUTY	0.000221
PAPA JOHNS INTERNATIONAL	0.002075
PARAMOUNT GROUP INC	0.000716
PARK NATIONAL CORP	0.001083
PARK OHIO HOLDINGS CORP	0.000102
PARSONS	0.000656
PATRICK INDS INC	0.000849
PATTERSON COS INC	0.001099
PATTERSON UTI ENERGY	0.000246
PBF ENERGY INC	0.000532
PCSB FINANCIAL CORP	0.000211
PDC ENERGY INC	0.001786
PEAPACK-GLADSTONE FINL	0.000501
PEBBLEBROOK HOTEL TRUST	0.000482
PENNYMAC FINL SVCS INC	0.002120

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 1/26/2022

Name	Weight
PENNYMAC MORTGAGE INV	0.000668
PEOPLES BANCORP INC	0.000856
PEOPLES FINL SVCS CORP	0.000376
PERDOCEO EDUCATION CORP	0.001379
PERFICIENT INC	0.001866
PERFORMANCE FOOD GROUP	0.002041
PETMED EXPRESS INC	0.000367
PGT INNOVATIONS INC	0.000779
PHIBRO ANIMAL HEALTH	0.000732
PHOTRONICS INC	0.000872
PHYSICIANS REALTY TRUST	0.001078
PIEDMONT OFFICE RLTY TR	0.000957
PING IDENTITY HOLDING	0.000294
PIPER SANDLER COMPANIES	0.000913
PITNEY BOWES INC	0.000297
PJT PARTNERS INC	0.000847
PLANTRONICS INC	0.000430
PLEXUS CORP	0.000946
PLYMOUTH INDUSTRIAL REIT	0.000334
PNM RESOURCES INC	0.001505
PORTAGE BIOTECH	2.334282
PORTLAND GEN ELEC CO	0.001956
POSTAL REALTY TRUST	0.000381
POTLATCHDELTIC CORP	0.002342
POWELL INDUSTRIES INC	0.000261
POWER INTEGRATIONS INC	0.001598
PRA GROUP INC	0.000820
PREFERRED APT CMNTYS INC	0.000646
PREFERRED BANK	0.001175
PREFORMED LINE PRODUCTS	0.000313
PREMIER FINANCIAL CORP	0.000428
PRESTIGE CONSUMER HEALTH	0.001888
PRICESMART INC	0.000338
PRIMIS FINANCIAL CORP	0.000264
PRIMO WATER	0.001074
PRIMORIS SVCS CORP	0.000592
PROASSURANCE CORP	0.000429
PROG HOLDINGS INC	0.000720
PROGRESS SOFTWARE CORP	0.001044
PROGYNY	0.000419
PROPETRO HOLDING CO	0.000930
PROS HOLDINGS INC	0.000279
PROTAGONIST THERAPEUTICS	0.000232
PROTHENA CORP PLC	0.000428
PROTO LABS INC	0.000458
PROVIDENT FINANCIAL SVCS	0.000712
PS BUSINESS PARKS INC	0.001257
PTC THERAPEUTICS INC	0.000565
PUMA BIOTECHNOLOGY INC	2.001610
PURECYCLE CORP	0.000430
PZENA INVESTMENT MGMT	0.000286
Q2 HLDGS INC	0.000577
QCR HOLDINGS INC	0.000606
QUAKER HOUGHTON	0.000463
QUALYS INC	0.001614
QUANEX BUILDING PRODUCTS	0.000638
QUANTUM CORP	0.000433
QUINSTREET INC	0.000352
R1 RCM INC	0.000585
RACKSPACE TECHNOLOGY	0.000689
RADIAN GROUP INC	0.001752
RADIANT LOGISTICS INC	0.000466
RADIUS HEALTH INC	0.000549
RADNET INC	0.000951
RAMBUS INC	0.001136
RANGE RESOURCES CORP	0.000667
RANPAK HOLDINGS (A)	0.000263
RAPID7 INC	0.001435
RAYONIER ADV MATERIALS	9.026210
RBC BEARINGS INC	0.000848
RCI HOSPITALITY HLDGS	0.000485
RE/MAX HOLDINGS INC	0.000827
READY CAPITAL CORP	0.000488
REALOGY HOLDINGS CORP	0.002112

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 1/26/2022

Name	Weight
RED ROBIN GOURMET BURGER	0.000240
RED ROCKS RESORTS INC	0.000701
REDFIN CORP	0.001222
REDWOOD TRUST INC	0.000721
REGIONAL MGMT CORP	0.000636
RENASANT CORP	0.000628
RENEWABLE ENER GROUP INC	0.000892
RENT A CENTER INC	0.001745
REPAY HOLDINGS CORP (A)	0.000394
REPUBLIC BANCORP INC KY	0.000553
RESIDEO TECHNOLOGIES	0.001144
RESOURCES CONNECTION	0.000959
RETAIL OPPORTUNITY INVTS	0.000710
RETRACTABLE TECHNOLOGIES	6.867153
REV GROUP INC	0.000281
REVOLVE GROUP	0.000443
REX AMERICAN RESOURCES	0.000337
RIBBON COMMUNICATIONS	0.000441
RILEY EXPLORATION PERMIA	3.843721
RIOT BLOCKCHAIN INC	0.000208
RITE AID CORP	0.000399
RLI CORP	0.001274
RLJ LODGING TR	0.000254
RMR GROUP INC	0.000701
ROGERS CORP	0.000880
ROMEO POWER INC (A)	0.000200
RPC INC	0.000616
RPT REALTY	0.000684
RUSH ENTERPRISES INC	0.001469
RUSH ENTERPRISES INC	0.000606
RYERSON HOLDING CORP	0.000670
RYMAN HOSPITALITY PPTY	0.000703
S & T BANCORP INC	0.000493
SABRA HEALTH CARE REIT	0.000911
SAFE BULKERS INC	0.000296
SAFEHOLD INC	0.000204
SAFETY INSURANCE GRP INC	0.000752
SAIA INC	0.001974
SAILPOINT TECHNOLOGIES	0.000591
SALLY BEAUTY HOLDINGS	0.000792
SANDERSON FARMS INC	0.001552
SANDY SPRING BANCORP	0.000995
SANFILIPPO JOHN B & SON	0.000738
SANMINA CORPORATION	0.001036
SAPIENS INTL CORP NV	0.000533
SCANSOURCE INC	0.000530
SCHNITZER STEEL INDS	0.001083
SCHOLASTIC CORP	0.000938
SCHWEITZER-MAUDUIT INTL	0.000365
SCIENTIFIC GAMES CORP	0.001041
SCORPIO TANKERS INC	0.000200
SCRIPPS E W CO	0.000689
SEACOAST BANKING CORP FL	0.000597
SEASPIRE HOLDINGS CORP	0.000285
SEAWORLD ENTMT INC	0.000539
SECUREWORKS CORP	0.000233
SELECT MEDICAL HOLDINGS	0.000976
SELECTIVE INSURANCE GRP	0.001851
SEMTECH CORP	0.001623
SENSIENT TECHNOLOGIES	0.001380
SERES THERAPEUTICS INC	0.000258
SERVICE PROPERTIES TRUST	0.000328
SERVISFIRST BANCSHARES	0.002380
SFL CORPORATION LTD	0.000331
SHARPS COMPLIANCE CORP	4.880627
SHENANDOAH TELECOMM CO	0.000253
SHOCKWAVE MEDICAL	0.001045
SHOE CARNIVAL INC	0.001039
SHOTSPOTTER	0.000258
SHUTTERSTOCK INC	0.001304
SI-BONE	0.000219
SIERRA BANCORP	0.000360
SIGNET JEWELERS LTD	0.001334
SILICON LABORATORIES INC	0.001928

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 1/26/2022

Name	Weight
SILK ROAD MEDICAL	0.000332
SILVERGATE CAPITAL	0.000379
SIMMONS FIRST NATIONAL	0.000907
SIMPLY GOOD FOODS	0.000608
SIMPSON MANUFACTURING	0.002504
SINCLAIR BROADCAST GROUP	0.000391
SIRIUSPOINT LTD	0.000374
SITE CENTERS CORPORATION	0.000824
SITIME	0.000757
SJW GROUP	0.000687
SKYLINE CHAMPION CORP	0.000963
SKYWEST INC	0.000621
SLEEP NUMBER CORPORATION	0.001252
SM ENERGY CO	0.002452
SMART GLOBAL HOLDINGS	0.001335
SMARTFINANCIAL INC	6.119255
SMITH AND WESSON BRANDS	0.000611
SMITH MICRO SOFTWARE INC	0.000243
SOLARIS OILFIELD	0.000344
SONIC AUTOMOTIVE INC	0.000342
SONOS INC	0.001125
SOUTH JERSEY INDUSTRIES	0.000681
SOUTHERN FIRST BANCSHARE	0.000671
SOUTHERN MO BANCORP INC	0.000645
SOUTHSIDE BANCSHARES INC	0.000518
SOUTHSTATE CORP	0.001070
SOUTHWEST GAS HOLDINGS	0.001310
SOUTHWESTERN ENERGY CO	0.000351
SP PLUS CORPORATION	0.000384
SPARTANNASH COMPANY	0.000832
SPIRE INC	0.001136
SPIRIT AIRLS INC	0.000221
SPORTSMANS WHSE HLDGS	0.000363
SPROUT SOCIAL	0.000647
SPROUTS FRMRS MKT INC	0.001396
SPS COMM INC	0.001773
SPX CORP	0.000790
SPX FLOW INC	0.001558
ST JOE CO	0.000528
STAAR SURGICAL CO	0.001651
STAG INDL INC	0.001862
STAGWELL INC	0.000312
STANDARD MOTOR PRODUCTS	0.001095
STANDEX INTERNATIONAL	0.000461
STEELCASE INC	0.000762
STEM INC (A)	0.000275
STEPAN CO	0.001156
STEPSTONE GROUP	0.000644
STEREOTAXIS	0.000335
STERLING CONSTRUCTION CO	0.000510
STEWART INFORMATION	0.001361
STITCH FIX CLASS A	0.000363
STOCK YARDS BANCORP INC	0.001170
STONERIDGE INC	0.000631
STONEX GROUP INC	0.000717
STRATEGIC EDUCATION INC	0.000431
STRIDE INC	0.001203
STURM RUGER & CO INC	0.000904
SUMMIT FINANCIAL GROUP	4.112532
SUMMIT HOTEL PPTYS	0.000325
SUMMIT MATLS INC	0.001029
SUNCOKE ENERGY INC	0.000440
SUNNOVA ENERGY INTL INC	0.000279
SUNSTONE HOTEL INVS INC	0.000401
SUPER MICRO COMPUTER INC	0.000658
SUPERNUUS PHARMACEUTICALS	0.001843
SURFACE ONCOLOGY	0.000236
SURGERY PARTNERS INC	0.000548
SURMODICS INC	0.000543
SUTRO BIOPHARMA	1.533225
SYNAPTICS INC	0.003444
TACTILE SYSTEMS TECH	0.000336
TALOS ENERGY INC	0.000225
TANGER FACTORY OUTLET	0.000756

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 1/26/2022

Name	Weight
TAYLOR MORRISON HOME II	0.001228
TECHTARGET INC	0.001262
TEEKAY CORP	1.060887
TEGNA INC	0.001522
TELEPHONE & DATA SYSTEMS	0.000634
TELLURIAN INC	0.000224
TENABLE HOLDINGS	0.001025
TENET HEALTHCARE CORP	0.002645
TENNANT CO	0.001123
TENNECO INC	0.000252
TEREX CORP	0.000980
TERRENO REALTY CORP	0.001451
TETRA TECH INC	0.002181
TETRA TECHNOLOGIES INC	0.000265
TEXAS CAPITAL BANCSHARES	0.000762
TEXAS ROADHOUSE INC	0.001406
TEXTAINER GROUP HLDGS	0.000549
THE AARONS COMPANY	0.000472
THE CONTAINER STORE GRP	0.000355
THE JOINT CORP	0.001013
THE ODP CORPORATION	0.000773
THE SHYFT GROUP INC	0.001091
THRYV HOLDINGS	0.000367
TIMKENSTEEL CORPORATION	0.000548
TITAN INTERNATIONAL INC	1.985874
TITAN MACHINERY INC	0.000837
TIVITY HEALTH INC	0.001623
TOMPKINS FINANCIAL CORP	0.000558
TOWNEBANK PORTSMOUTH VA	0.000819
TRANSCAT INC	0.001166
TRAVELCENTERS OF AMERICA	0.000309
TRAVERE THERAPEUTICS INC	0.000909
TREDEGAR CORP	0.000109
TREEHOUSE FOODS INC	0.000843
TRI POINTE HOMES INC	0.001066
TRICO BANCSHARES	0.000729
TRIMAS CORP	0.000623
TRINET GROUP INC	0.000990
TRINITY INDUSTRIES INC	0.000229
TRINSEO PLC	0.000704
TRIPLE-S MANAGEMENT CORP	0.000937
TRISTATE CAP HLDGS INC	0.000678
TRITON INTERNATIONAL LTD	0.000965
TRIUMPH BANCORP INC	0.001350
TRONOX HOLDINGS PLC	0.000987
TRUEBLUE INC	0.001275
TRUECAR INC	0.000591
TRUPANION INC	0.000492
TRUSTCO BANK CORP NY	0.000360
TRUSTMARK CORP	0.000784
TTEC HOLDINGS INC	0.000939
TTM TECHNOLOGIES INC	0.000823
TUCOWS INC	0.000285
TUPPERWARE BRANDS CORP	0.000730
TURNING POINT BRANDS INC	0.000361
TURTLE BEACH CORP	0.000462
TUTOR PERINI CORP	0.000377
TWO HBRS INVT CORP	0.000650
U S PHYSICAL THERAPY INC	0.000450
U S SILICA HLDGS INC	0.000378
UDEMY	0.000260
UFP INDUSTRIES INC	0.002423
UFP TECHNOLOGIES INC	0.000877
ULTRA CLEAN HOLDINGS INC	0.001365
UMB FINANCIAL CORP	0.001731
UMH PROPERTIES INC	0.000499
UNIFI INC	0.000276
UNIFIRST CORP MASS	0.001003
UNISYS CORP	0.000256
UNITED BANCSHARES INC	0.001221
UNITED COMMUNITY BANKS	0.001200
UNITED NATURAL FOODS INC	0.001246
UNITED STATES CELLULAR	0.000409
UNITED STATES LIME & MIN	0.000468

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 1/26/2022

Name	Weight
UNITI GROUP INC	0.001010
UNITIL CORP	0.000438
UNIVERSAL CORP	0.000805
UNIVERSAL HEALTH REALTY	0.000325
UNIVERSAL INSURANCE	0.000428
UNIVEST FINANCIAL CORPOR	0.000382
UPLAND SOFTWARE INC	0.000557
UPWORK	0.000863
URANIUM ENERGY CORP	0.000245
URBAN EDGE PROPERTIES	0.000428
URBAN OUTFITTERS INC	0.000402
US ECOLOGY INC	0.000255
USANA HEALTH SCIENCES	0.001033
UTAH MED PRODS INC	5.324444
UTZ BRANDS INC (A)	0.000239
VALLEY NATIONAL BANCORP	0.001845
VANDA PHARMACEUTICALS	0.001379
VAPOTHERM	0.000202
VAREX IMAGING	0.000525
VARONIS SYSTEMS INC	0.001283
VECTOR GROUP LTD	0.000799
VECTRUS INC	0.000609
VEECO INSTRUMENTS INC	0.000540
VERA BRADLEY INC	0.000306
VERACYTE INC	0.000423
VERICEL CORP	0.001618
VERINT SYS INC	0.001301
VERIS RESIDENTIAL INC	0.000799
VERITEX HOLDINGS	0.000755
VERITIV CORPORATION	0.001968
VERRA MOBILITY CORP	0.000422
VERSO CORPORATION	0.000439
VIA RENEWABLES INC	0.000247
VIAVI SOLUTIONS INC	0.001233
VICOR CORP	0.001271
VILLAGE SUPER MARKET INC	0.000333
VIRTUS INVESTMENT PTNRS	0.001253
VISHAY INTERTECHNOLOGY	0.000978
VISHAY PRECISION GROUP	0.000459
VISTA OUTDOOR INC	0.000998
VISTEON CORP	0.000501
VITAL FARMS	0.000312
VOCERA COMMUNICATIONS	0.001008
VONAGE HLDGS CORP	0.003089
VOXX INTERNATIONAL CORP	2.666361
W&T OFFSHORE INC	0.000694
WABASH NATIONAL CORP	0.000451
WALKER & DUNLOP INC	0.002589
WARRIOR MET COAL INC	0.000711
WASHINGTON FED INC	0.000971
WASHINGTON REAL ESTATE	0.000492
WASHINGTON TRUST BANCORP	0.000726
WATERSTONE FINANCIAL INC	0.000632
WATTS WATER TECH INC	0.002619
WD-40 CO	0.001313
WEIS MARKETS INC	0.000665
WELBILT	0.000316
WERNER ENTERPRISES INC	0.000784
WESBANCO INC	0.000779
WESCO INTERNATIONAL INC	0.001923
WEST BANCORPORATION INC	0.000729
WESTAMERICA BANCORP	0.000570
WHITESTONE REIT	0.000425
WHITING PETROLEUM CORP	0.002444
WIDEPENWEST	0.000234
WILEY JOHN & SONS INC	0.001276
WILLDAN GROUP INC	0.000474
WILLSCOT MOBILE MINI	0.001967
WINGSTOP INC	0.002318
WINMARK CORP	0.000923
WINNEBAGO INDUSTRIES INC	0.000881
WOLVERINE WORLD WIDE	0.000667
WORKIVA INC	0.001678
WORLD ACCEPTANCE CORP	0.000927

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 1/26/2022

Name	Weight
WORLD FUEL SVCS CORP	0.000747
WORTHINGTON INDUSTRIES	0.000712
WSFS FINANCIAL CORP	0.001474
WW INTERNATIONAL INC	0.000763
XENCOR INC	0.000277
XENIA HOTELS & RESORTS	0.000324
XOMA CORP	5.056526
XPEL INC	0.000722
XPERI HOLDING CORPORATIO	0.001193
YELP INC	0.001398
YEXT INC	0.000428
YORK WATER COMPANY	0.000416
ZIFF DAVIS INC	0.001869
ZUMIEZ INC	0.000929
ZUORA	0.000615
ZURN WATER SOLUTIONS CO	0.000970
ZYNEX	0.000291

GOLDMAN SACHS ASSET MANAGEMENT, L.P., THE GOLDMAN SACHS GROUP, INC., AND GOLDMAN, SACHS & CO. (collectively, "GOLDMAN SACHS") DOES NOT GUARANTEE NOR MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OR SHAREHOLDERS OF THE FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE FUND PARTICULARLY OR THE ABILITY OF THE INDEX OR THE ABOVE HYPOTHETICAL WEIGHTS TO TRACK GENERAL MARKET PERFORMANCE. GOLDMAN SACHS, IN ITS CAPACITY AS THE INDEX PROVIDER OF THE INDEX, LICENSES CERTAIN TRADEMARKS AND TRADE NAMES TO THE FUND. GOLDMAN SACHS HAS NO OBLIGATION TO TAKE THE NEEDS OF THE FUND OR THE SHAREHOLDERS OF THE FUND INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE INDEX OR THE ABOVE HYPOTHETICAL WEIGHTS. GOLDMAN SACHS OR ANY OF ITS AFFILIATES MAY HOLD LONG OR SHORT POSITIONS IN SECURITIES HELD BY THE FUND OR IN RELATED DERIVATIVES.

GOLDMAN SACHS DOES NOT GUARANTEE THE ADEQUACY, TIMELINESS, ACCURACY AND/OR THE COMPLETENESS OF THE INDEX, THE ABOVE HYPOTHETICAL WEIGHTS OR ANY DATA RELATED THERETO. GOLDMAN SACHS HEREBY EXPRESSLY DISCLAIM ANY AND ALL LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN OR IN THE CALCULATION THEREOF. GOLDMAN SACHS MAKES NO WARRANTY, EXPRESS OR IMPLIED, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE MARKS, THE INDEX, THE ABOVE HYPOTHETICAL WEIGHTS OR ANY DATA INCLUDED THEREIN AS TO THE RESULTS TO BE OBTAINED BY THE FUND, THE SHAREHOLDERS, OR ANY OTHER PERSON OR ENTITY FROM USE OF THE INDEX, THE ABOVE HYPOTHETICAL WEIGHTS OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING GOLDMAN SACHS HEREBY EXPRESSLY DISCLAIMS ANY AND ALL LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGES.

The Goldman Sachs ActiveBeta[®] Equity Indexes are owned by Goldman Sachs Asset Management (the Index Sponsor) and were developed to capture the performance of diversified exposure to the equity common factors: value, momentum, volatility, and quality.

ActiveBeta is a registered trademark of GSAM in the United States, Europe, and Japan. Smart Momentum and Smart Value are registered trademarks of GSAM in the United States. The ActiveBeta Portfolio Construction and Maintenance Methodology is the patent-protected property of GSAM (U.S. Patent Numbers 8,285,620 and 8,473,398).

THIS MATERIAL DOES NOT CONSTITUTE AN OFFER OR SOLICITATION IN ANY JURISDICTION WHERE OR TO ANY PERSON TO WHOM IT WOULD BE UNAUTHORIZED OR UNLAWFUL TO DO SO.

2015 Goldman Sachs. All rights reserved.

Date of First Use: 14 September 2015

Compliance Code: 169278.OTHER.MED.TMPL/9/2015