

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 10:22 PM EST

Equity Synthetic Interest Settlement

AR=302314.6

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Interest Settlement Details

Underlier RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
---------------	------	-------------	-------------	------------------------	--------------------------	----------------------	-----	--------------------	--------------	------------------	--------------------------	------------------	---------------	--------------	-----------------	--------------

Interest Settlement Summary

Settlement CCY	Payment Date	Benchmark Financing	Spread Financing	MTM Financing	Total Financing
----------------	--------------	---------------------	------------------	---------------	-----------------