

Bekanntmachung in Bezug auf folgende

- **Anpassung** -

**Mini Future Optionsscheine, Open End Turbo Optionsscheine und Faktor Zertifikate
der Goldman Sachs Bank Europe SE**

bezogen auf

Währungs-Wechselkurse

(EUR/GBP (WM Company FX-Fixing))

Indizes

(FTSE 100 Index)

Aktien

(3i Group plc; Antofagasta plc; Ashtead Group plc; Associated British Foods PLC; AstraZeneca Plc; Aviva PLC; BAE Systems plc; Barratt Developments PLC; BHP Group PLC; BP Plc; British American Tobacco plc.; BT Group plc; Carnival Plc; Centrica Plc; COCA-COLA HBC AG-CDI; Compass Group Plc; CRH plc; Diageo plc; easyJet Plc; Experian plc; Fresnillo plc; GlaxoSmithKline plc; Glencore PLC; HSBC Holdings plc; Imperial Brands PLC; Intercontinental Hotels Group PLC; International Consolidated Airlines Group SA; Intertek Group PLC; Lloyds Banking Group plc; London Stock Exchange Group PLC; Marks & Spencer Group Plc; Meggitt PLC; Ocado Group PLC; Reckitt Benckiser Group plc; Rentokil Initial plc; Rolls-Royce Holdings Plc; Royal Dutch Shell plc; Royal Dutch Shell PLC - B SHS; SSE plc; The Weir Group PLC; Unilever PLC; Vodafone Group Plc; Whitbread PLC und WPP plc)

**Ersetzung des ICE GBP Overnight LIBOR durch den
Daily Sterling overnight index average (SONIA) rate als Referenzzinssatz**

Am 5. März 2021 hat die britische Finanzaufsichtsbehörde (*Financial Conduct Authority*; "FCA") eine Bekanntmachung zu der zukünftigen Einstellung und den damit verbundenen Verlust der Repräsentativität bestimmter LIBOR Referenzzinssätze veröffentlicht. Gemäß der Bekanntmachung wird die Veröffentlichung aller sieben EUR-LIBOR-Sätze, aller sieben CHF-LIBOR-Sätze, der Spot Next-, 1-Woche-, 2-Monats- und 12-Monats-JPY-Sätze, der Overnight-, 1-Woche-, 2-Monats- und 12-Monats-GBP-LIBOR-Sätze und der 1-Woche-, 2-Monats-USD-LIBOR Sätze unmittelbar nach dem 31. Dezember 2021 eingestellt. Die Veröffentlichung der Overnight- und 12-Monats-USD-LIBOR-Sätze wird dauerhaft unmittelbar nach dem 30. Juni 2023 eingestellt. Aufsichtsbehörden und Zentralbanken fordern nachdrücklich den Wechsel weg von den LIBORs und haben "risikofreie Sätze" (*risk free rates* - RFRs) benannt, die die LIBORs als vorrangige Referenzwerte bzw. Benchmarks für Finanzinstrumente ersetzen sollen.

Die Ersetzung der LIBOR-Sätze durch die RFRs ist für die im Anhang dieser Bekanntmachung angegebenen Mini Future Optionsscheine, Open End Turbo Optionsscheine und Faktor Zertifikate (die "**Wertpapiere**"), bei denen die Goldman Sachs Bank Europe SE ("**GSBE**") Emittentin ist (und die ursprünglich von der Goldman, Sachs & Co. Wertpapier GmbH emittiert wurden), relevant, da diese Wertpapiere den ICE GBP Overnight LIBOR im Rahmen der regelmäßigen Anpassung der Wertpapiere an jedem Anpassungstag verwenden.

Im Zuge der regelmäßigen Anpassung der Wertpapiere wird der Finanzierungszinssatz der jeweiligen Wertpapiere berücksichtigt, der sich aus einer Zinsmarge und einem in den maßgeblichen Endgültigen Bedingungen festgelegten Referenzzinssatz zusammensetzt und

von der GSBE als Berechnungsstelle festgelegt wird. Der Referenzzinssatz ist ein Tagesgeldsatz/Overnight-Zinssatz in der Währung des Basiswerts.

Für die Wertpapiere ist der ICE GBP Overnight LIBOR der maßgebliche Referenzzinssatz. Der ICE GBP Overnight LIBOR gehört zu den LIBOR-Sätzen, die von der Bekanntmachung der FCA vom 5. März 2021 betroffen sind, und dessen Veröffentlichung unmittelbar nach dem 31. Dezember 2021 eingestellt wird. Die Berechnungsstelle hat daher gemäß (i) § 3(9) der Allgemeinen Bedingungen im Basisprospekt vom 10. Februar 2021 oder (ii) § 3(8) der Allgemeinen Bedingungen im Basisprospekt vom 8. Juli 2020 oder (iii) § 8(5) der Allgemeinen Bedingungen im Basisprospekt vom 16. Juli 2019 und im Basisprospekt vom 26. September 2018 festgelegt, dass der ICE GBP Overnight LIBOR mit Wirkung zum 1. Januar 2022 durch den Daily Sterling overnight index average (SONIA) rate, der von der Bank of England bereitgestellt wird, als neuen Referenzzinssatz ersetzt wird. Die entsprechende Bildschirmseite für den Daily Sterling overnight index average (SONIA) rate ist die Reuters Seite "SONIA".

Für weitere Informationen im Hinblick auf die Ersetzung des Referenzzinssatzes sehen Sie bitte die *Häufig gestellten Fragen (FAQ) zum Übergang der LIBOR Referenzzinssätze und Auswirkungen auf Open End Turbo Optionsscheine, Mini Future Optionsscheine und Faktor-Zertifikate*, die auf den folgenden Internetseiten abrufbar sind:

www.gs.de/de/info/libor-transition

www.gsmarkets.at/de/info/libor-transition

Begriffe, die in dieser Bekanntmachung nicht definiert sind, haben die in dem maßgeblichen Basisprospekt und den entsprechenden Endgültigen Bedingungen angegebene Bedeutung.

Frankfurt, 8. Dezember 2021

Goldman Sachs Bank Europe SE

Anhang

Mini Future Optionsscheine

ISIN	ISIN	ISIN	ISIN
DE000GH448T7	DE000GH446J2	DE000GH445H8	DE000GB2H0G7
DE000GH44809	DE000GH446H6	DE000GH445E5	DE000GB0V2E2
DE000GH447J0	DE000GH446G8	DE000GH445C9	DE000GF2FU24
DE000GH447D3	DE000GH446E3	DE000GH445B1	DE000GH446K0
DE000GH447B7	DE000GH446D5	DE000GH44593	DE000GH5K5X6
DE000GH447A9	DE000GH446B9	DE000GH443R2	DE000GB2H0G7
DE000GH44783	DE000GH44668	DE000GH443J9	DE000GB0V2E2
DE000GH44775	DE000GH44650	DE000GH44379	DE000GF2FU24
DE000GH44767	DE000GH44635	DE000GH44353	DE000GH1Q6X6
DE000GH44759	DE000GH44619	DE000GH44320	DE000GH08WL1
DE000GH44742	DE000GH44601	DE000GH44312	DE000GF93YE8
DE000GH446Y1	DE000GH445Z0	DE000GH5KU95	DE000GF93YK5
DE000GH446X3	DE000GH445Y3	DE000GH5KU87	DE000GF5AJZ3
DE000GH446W5	DE000GH445X5	DE000GH5KU38	DE000GF5AK44
DE000GH446V7	DE000GH445U1	DE000GH5KU20	DE000GF47DN9
DE000GH446U9	DE000GH445T3	DE000GH5KTZ9	DE000GH1AU59
DE000GH446T1	DE000GH445S5	DE000GH5KTV8	DE000GH0KDK6
DE000GH446S3	DE000GH445R7	DE000GH5KTS4	DE000GF51N18
DE000GH446R5	DE000GH445N6	DE000GH5KTQ8	DE000GF51MN2
DE000GH446Q7	DE000GH445M8	DE000GH5KTJ3	DE000GH2P2C9
DE000GH446P9	DE000GH445L0	DE000GH5KTG9	
DE000GH446M6	DE000GH445K2	DE000GH5KTE4	
DE000GH446L8	DE000GH445J4	DE000GH5KT07	

Open End Turbo Optionsscheine

ISIN	ISIN	ISIN	ISIN
DE000GB2HE39	DE000GH44X55	DE000GB49SL6	DE000GF5S9M1
DE000GH47B66	DE000GH44WZ6	DE000GA8DDU0	DE000GF45YM1
DE000GH47B09	DE000GH44WY9	DE000GA8SAM1	DE000GF3WDC4
DE000GH47AW2	DE000GH420G3	DE000GA8EJV3	DE000GF2RU38
DE000GH47AV4	DE000GH5R4B2	DE000GC4E9B8	DE000GF0JR50
DE000GH47AU6	DE000GH50XE6	DE000GC4RH30	DE000GH1HFT6
DE000GH47AS0	DE000GH4Y3S0	DE000GB6TNR4	DE000GF78WW5
DE000GH47AD2	DE000GH4Y3P6	DE000GC3XKD8	DE000GF3WGT1
DE000GH47A83	DE000GH4Y362	DE000GC4E9P8	DE000GF3WGS3
DE000GH47A26	DE000GH4Y354	DE000GB56TT2	DE000GF2YE96
DE000GH47A00	DE000GH4Y347	DE000GB56TU0	DE000GF2AUW4
DE000GH479Z9	DE000GH4Y2Y0	DE000GC8V877	DE000GF2AUU8
DE000GH451U9	DE000GH4SJF8	DE000GC8V869	DE000GF0B6T6
DE000GH45194	DE000GH4SJC5	DE000GA9N4X1	DE000GF9QNF5
DE000GH45095	DE000GH4SJA9	DE000GC6XMK2	DE000GF0JPQ1

ISIN	ISIN	ISIN	ISIN
DE000GH45079	DE000GH4SJ93	DE000GC5UHA1	DE000GF71YY2
DE000GH45053	DE000GH4SJ77	DE000CH0RPN3	DE000GF5YJS8
DE000GH45038	DE000GH4SHY3	DE000CH0RPP8	DE000GF3QBQ0
DE000GH45020	DE000GH4SHB1	DE000GC4GUY6	DE000GF02ZD8
DE000GH45012	DE000GH4SH38	DE000GC4GKY7	DE000GH1HDS3
DE000GH45004	DE000GH4SGX7	DE000GC1VTE5	DE000GF5RWH8
DE000GH44ZX4	DE000GH4SGS7	DE000GC2RSX3	DE000GF3WH37
DE000GH44ZV8	DE000GH4SGF4	DE000GC12328	DE000GF0PEY6
DE000GH44ZU0	DE000GH4SG62	DE000CH0DJC9	DE000GF6DW87
DE000GH44ZT2	DE000GH4SG47	DE000GC47RH8	DE000GF6DW95
DE000GH44ZS4	DE000GH4SG39	DE000GC11YH0	DE000GF5YLD6
DE000GH44ZR6	DE000GH4F7J3	DE000GA9ZD09	DE000GF5V0E2
DE000GH44ZQ8	DE000GB2HE39	DE000GA9SDF7	DE000GH1G4K0
DE000GH44ZP0	DE000GH420G3	DE000GC4S7T8	DE000GH1G605
DE000GH44ZM7	DE000GA8XJD1	DE000GC4S7V4	DE000GF6HTQ4
DE000GH44ZL9	DE000GB49SL6	DE000GC6TQC8	DE000GF6HTV4
DE000GH44YL2	DE000GH47AT8	DE000GB36ZG8	DE000GF3Q503
DE000GH44Y96	DE000GH45046	DE000GF3LFX8	DE000GF13YK3
DE000GH44Y21	DE000GH44ZH7	DE000GF2EDZ5	DE000GC9KWX5
DE000GH44Y05	DE000GH44XL4	DE000GF5V7R9	DE000GC9KWW7
DE000GH44XW1	DE000GH4Y2V6	DE000GC9KQ72	DE000GH1TLG6
DE000GH44XQ3	DE000GH4BZZ8	DE000GF6MEV6	
DE000GH44XG4	DE000GA8XJD1	DE000GF5YMX2	

Faktor Zertifikate

ISIN	ISIN	ISIN	ISIN
DE000GC7HST1	DE000GC28SW5	DE000GB238L5	DE000GC9PXM5
DE000GC7HST1	DE000GC28T49	DE000GC7J2A7	DE000GF2F7R2
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DE000GC27K64	DE000GC20BZ1	DE000GC7J296	DE000GH0QRB2
DE000GB290U7	DE000GC6ZUE3	DE000GB75J93	DE000GF6P7B0
DE000GB2ZD20	DE000GC6ZUD5	DE000GB75K25	DE000GF0TM20
DE000GC6ZYT3	DE000GB22ZV7	DE000GB75K33	DE000GC9PXA0
DE000GC2S6P0	DE000GC0MUL9	DE000GB75J85	DE000GF89RG5
DE000GH42CV1	DE000GC335K0	DE000GB1XRU2	DE000GF23YW7
DE000GH42CS7	DE000GC335L8	DE000GC6WT29	DE000GF8DTV9
DE000GC1YET9	DE000GC6X4F5	DE000GC11SK6	DE000GF2XHF8
DE000GB2ZDF6	DE000GB2ZHR2	DE000GB22XZ3	DE000GF7QJ70
DE000GC6ZNG3	DE000GC74XA5	DE000GF4L3R1	DE000GH1RS47
DE000GB2ZDK6	DE000GB28WU3	DE000GF7DR59	DE000GH2T3G4

Announcement relating to the following

- Adjustment -

**Mini Future Warrants, Open End Turbo Warrants and Factor Certificates
of Goldman Sachs Bank Europe SE**

linked to

Foreign Exchange Rates

(EUR/GBP (WM Company FX-Fixing))

Indices

(FTSE 100 Index)

Shares

(3i Group plc; Antofagasta plc; Ashtead Group plc; Associated British Foods PLC; AstraZeneca Plc; Aviva PLC; BAE Systems plc; Barratt Developments PLC; BHP Group PLC; BP Plc; British American Tobacco plc.; BT Group plc; Carnival Plc; Centrica Plc; COCA-COLA HBC AG-CDI; Compass Group Plc; CRH plc; Diageo plc; easyJet Plc; Experian plc; Fresnillo plc; GlaxoSmithKline plc; Glencore PLC; HSBC Holdings plc; Imperial Brands PLC; Intercontinental Hotels Group PLC; International Consolidated Airlines Group SA; Intertek Group PLC; Lloyds Banking Group plc; London Stock Exchange Group PLC; Marks & Spencer Group Plc; Meggitt PLC; Ocado Group PLC; Reckitt Benckiser Group plc; Rentokil Initial plc; Rolls-Royce Holdings Plc; Royal Dutch Shell plc; Royal Dutch Shell PLC - B SHS; SSE plc; The Weir Group PLC; Unilever PLC; Vodafone Group Plc; Whitbread PLC and WPP plc)

**Replacement of ICE GBP Overnight LIBOR by the
Daily Sterling overnight index average (SONIA) rate as Reference Rate**

On 5 March 2021 the UK Financial Conduct Authority ("FCA") has published an announcement on future cessation and loss of representativeness of certain LIBOR interest rates. Pursuant to the announcement all 7 euro LIBOR settings, all 7 Swiss franc LIBOR settings, the Spot Next, 1-week, 2-month and 12-month Japanese yen LIBOR settings, the overnight, 1-week, 2-month and 12-month sterling LIBOR settings, and the 1-week and 2-month US dollar LIBOR settings will cease immediately after 31 December 2021. The publication of the overnight and 12-month US dollar LIBOR settings will cease immediately after 30 June 2023. Regulatory authorities and central banks are strongly encouraging the transition away from LIBORs and have identified "risk-free rates" (RFRs) to replace LIBORs as primary benchmarks.

The replacement of LIBOR rates by RFRs is relevant for the Mini Future Warrants, Open End Turbo Warrants and Factor Certificates specified in the Annex of this announcement (the "**Securities**") for which Goldman Sachs Bank Europe SE ("**GSBE**") acts as Issuer (and which have been initially issued by Goldman, Sachs & Co. Wertpapier GmbH) as these Securities use the ICE GBP Overnight LIBOR in connection with the regular adjustment of the Securities on each Adjustment Date.

In the course of the regular adjustment of the Securities, the Financing Rate of the respective Securities is taken into account, which consists of an Interest Margin and a Reference Rate specified in the relevant Final Terms and which is determined by GSBE as Calculation Agent. The Reference Rate is a short-term/overnight interest rate in the currency of the Underlying.

For the Securities the applicable Reference Rate is the ICE GBP Overnight LIBOR. The ICE GBP Overnight LIBOR belongs to the LIBOR rates affected by the FCA announcement dated 5 March 2021 and, thus, the publication will cease immediately after 31 December 2021. The Calculation Agent has therefore determined in accordance with (i) Section 3(9) of the General Conditions in the base prospectus dated 10 February 2021 or (ii) Section 3(8) of the General Conditions in the base prospectus dated 8 July 2020 or (iii) Section 8(5) of the General Conditions in the base prospectus dated 16 July 2019 and in the base prospectus dated 26 September 2018 that the ICE GBP Overnight LIBOR will be replaced with effect from 1 January 2022 by the Daily Sterling overnight index average (SONIA) rate provided by the Bank of England as new Reference Rate. The relevant Reference Rate Screen Page for the Daily Sterling overnight index average (SONIA) rate is Reuters page "SONIA".

For further information with regard to the replacement of the Reference Rate, please see the *Frequently Asked Questions (FAQ) on the transition of LIBOR interest rates and impacts for Open End Turbo Warrants, Mini Future Warrants and Factor Certificates*, which are available on the following websites:

www.gs.de/en/services/libor-transition

www.gsmarkets.at/en/services/libor-transition

Terms not defined in this announcement shall have the meaning given to them in the applicable Base Prospectus and the relevant Final Terms.

Frankfurt, 8 December 2021

Goldman Sachs Bank Europe SE

Annex

Mini Future Warrants

ISIN	ISIN	ISIN	ISIN
DE000GH448T7	DE000GH446J2	DE000GH445H8	DE000GB2H0G7
DE000GH44809	DE000GH446H6	DE000GH445E5	DE000GB0V2E2
DE000GH447J0	DE000GH446G8	DE000GH445C9	DE000GF2FU24
DE000GH447D3	DE000GH446E3	DE000GH445B1	DE000GH446K0
DE000GH447B7	DE000GH446D5	DE000GH44593	DE000GH5KSX6
DE000GH447A9	DE000GH446B9	DE000GH443R2	DE000GB2H0G7
DE000GH44783	DE000GH44668	DE000GH443J9	DE000GB0V2E2
DE000GH44775	DE000GH44650	DE000GH44379	DE000GF2FU24
DE000GH44767	DE000GH44635	DE000GH44353	DE000GH1Q6X6
DE000GH44759	DE000GH44619	DE000GH44320	DE000GH08WL1
DE000GH44742	DE000GH44601	DE000GH44312	DE000GF93YE8
DE000GH446Y1	DE000GH445Z0	DE000GH5KU95	DE000GF93YK5
DE000GH446X3	DE000GH445Y3	DE000GH5KU87	DE000GF5AJZ3
DE000GH446W5	DE000GH445X5	DE000GH5KU38	DE000GF5AK44
DE000GH446V7	DE000GH445U1	DE000GH5KU20	DE000GF47DN9
DE000GH446U9	DE000GH445T3	DE000GH5KTZ9	DE000GH1AU59
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DE000GH446S3	DE000GH445R7	DE000GH5KTS4	DE000GF51N18
DE000GH446R5	DE000GH445N6	DE000GH5KTQ8	DE000GF51MN2
DE000GH446Q7	DE000GH445M8	DE000GH5KTJ3	DE000GH2P2C9
DE000GH446P9	DE000GH445L0	DE000GH5KTG9	
DE000GH446M6	DE000GH445K2	DE000GH5KTE4	
DE000GH446L8	DE000GH445J4	DE000GH5KT07	

Open End Turbo Warrants

ISIN	ISIN	ISIN	ISIN
DE000GB2HE39	DE000GH44X55	DE000GB49SL6	DE000GF5S9M1
DE000GH47B66	DE000GH44WZ6	DE000GA8DDU0	DE000GF45YM1
DE000GH47B09	DE000GH44WY9	DE000GA8SAM1	DE000GF3WDC4
DE000GH47AW2	DE000GH420G3	DE000GA8EJV3	DE000GF2RU38
DE000GH47AV4	DE000GH5R4B2	DE000GC4E9B8	DE000GF0JR50
DE000GH47AU6	DE000GH50XE6	DE000GC4RH30	DE000GH1HFT6
DE000GH47AS0	DE000GH4Y3S0	DE000GB6TNR4	DE000GF78WW5
DE000GH47AD2	DE000GH4Y3P6	DE000GC3XKD8	DE000GF3WGT1
DE000GH47A83	DE000GH4Y362	DE000GC4E9P8	DE000GF3WGS3
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DE000GH47A00	DE000GH4Y347	DE000GB56TU0	DE000GF2AUW4
DE000GH479Z9	DE000GH4Y2Y0	DE000GC8V877	DE000GF2AUU8
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ISIN	ISIN	ISIN	ISIN
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DE000GH45079	DE000GH4SJ93	DE000GC5UHA1	DE000GF71YY2
DE000GH45053	DE000GH4SJ77	DE000CH0RPN3	DE000GF5YJS8
DE000GH45038	DE000GH4SHY3	DE000CH0RPP8	DE000GF3QBQ0
DE000GH45020	DE000GH4SHB1	DE000GC4GUY6	DE000GF02ZD8
DE000GH45012	DE000GH4SH38	DE000GC4GKY7	DE000GH1HDS3
DE000GH45004	DE000GH4SGX7	DE000GC1VTE5	DE000GF5RWH8
DE000GH44ZX4	DE000GH4SGS7	DE000GC2RSX3	DE000GF3WH37
DE000GH44ZV8	DE000GH4SGF4	DE000GC12328	DE000GF0PEY6
DE000GH44ZU0	DE000GH4SG62	DE000CH0DJC9	DE000GF6DW87
DE000GH44ZT2	DE000GH4SG47	DE000GC47RH8	DE000GF6DW95
DE000GH44ZS4	DE000GH4SG39	DE000GC11YH0	DE000GF5YLD6
DE000GH44ZR6	DE000GH4F7J3	DE000GA9ZD09	DE000GF5V0E2
DE000GH44ZQ8	DE000GB2HE39	DE000GA9SDF7	DE000GH1G4K0
DE000GH44ZP0	DE000GH420G3	DE000GC4S7T8	DE000GH1G605
DE000GH44ZM7	DE000GA8XJD1	DE000GC4S7V4	DE000GF6HTQ4
DE000GH44ZL9	DE000GB49SL6	DE000GC6TQC8	DE000GF6HTV4
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DE000GH44Y96	DE000GH45046	DE000GF3LFX8	DE000GF13YK3
DE000GH44Y21	DE000GH44ZH7	DE000GF2EDZ5	DE000GC9KWX5
DE000GH44Y05	DE000GH44XL4	DE000GF5V7R9	DE000GC9KWW7
DE000GH44XW1	DE000GH4Y2V6	DE000GC9KQ72	DE000GH1TLG6
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DE000GH44XG4	DE000GA8XJD1	DE000GF5YMX2	

Factor Certificates

ISIN	ISIN	ISIN	ISIN
DE000GC7HST1	DE000GC28SW5	DE000GB238L5	DE000GC9PXM5
DE000GC7HST1	DE000GC28T49	DE000GC7J2A7	DE000GF2F7R2
DE000GC27K64	DE000GC24R37	DE000GC7J2J8	DE000GF9A686
DE000GC27K64	DE000GC20BZ1	DE000GC7J296	DE000GH0QRB2
DE000GB290U7	DE000GC6ZUE3	DE000GB75J93	DE000GF6P7B0
DE000GB2ZD20	DE000GC6ZUD5	DE000GB75K25	DE000GF0TM20
DE000GC6ZYT3	DE000GB22ZV7	DE000GB75K33	DE000GC9PXA0
DE000GC2S6P0	DE000GC0MUL9	DE000GB75J85	DE000GF89RG5
DE000GH42CV1	DE000GC335K0	DE000GB1XRU2	DE000GF23YW7
DE000GH42CS7	DE000GC335L8	DE000GC6WT29	DE000GF8DTV9
DE000GC1YET9	DE000GC6X4F5	DE000GC11SK6	DE000GF2XHF8
DE000GB2ZDF6	DE000GB2ZHR2	DE000GB22XZ3	DE000GF7QJ70
DE000GC6ZNG3	DE000GC74XA5	DE000GF4L3R1	DE000GH1RS47
DE000GB2ZDK6	DE000GB28WU3	DE000GF7DR59	DE000GH2T3G4