

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/CHF (WM Company FX-Fixing), EUR/GBP (WM Company FX-Fixing) und
EUR/JPY (WM Company FX-Fixing))

Indizes

(AEX-Index®, CAC 40® Index, DAX® (Performance Index), DAX® (Performance Index)/
X-DAX®, EURO STOXX 50® Index (Price EUR), EURO STOXX® 50 Low Carbon Price
EUR Index, EURO STOXX® Banks (Price EUR) Index, FTSE MIB Index
MDAX® (Performance Index), STOXX® Europe 600 Automobiles & Parts (Price EUR)
Index, STOXX® Europe 600 Banks (Price EUR) Index, STOXX® Europe 600 Basic
Resources (Price EUR) Index, STOXX® Europe 600 Chemicals (Price EUR) Index,
STOXX® Europe 600 ESG-X Price EUR Index, STOXX® Europe 600 Food & Beverage
(Price EUR) Index, STOXX® Europe 600 Health Care Index (Price EUR), STOXX®
Europe 600 Index (Price EUR), STOXX® Europe 600 Industrial Goods & Services Index
(Price EUR), STOXX® Europe 600 Insurance (Price) Index, STOXX® Europe 600 Oil &
Gas (Price EUR) Index, STOXX® Europe 600 Personal & Household Index (Price EUR),
STOXX® Europe 600 Technology (Price EUR), STOXX® Europe 600 Telecommunications
(Price EUR) Index, STOXX® Europe 600 Travel & Leisure Index (Price EUR), STOXX®
Europe 600 Utilities (Price EUR) Index, STOXX® Europe Climate Impact Ex Global
Compact Controversial Weapons & Tobacco Price EUR Index und TecDAX® (Performance
Index))

Aktien

(Aalberts Industries N.V.; Aareal Bank AG; ABN AMRO Bank N.V.; Accor S.A.; ACS,
Actividades de Construcción y Servicios, S.A.; adidas AG; ADO Properties SA; ADYEN
N.V.; Aegon N.V.; Aena S.M.E., S.A.; Aeroports de Paris SA; Ageas N.V./S.A.; Air France-
KLM S.A.; Air Liquide SA; Airbus SE; AIXTRON SE; Akzo Nobel N.V.; Allianz SE;
Alstom S.A.; Amadeus IT Group S.A.; Amplifon S.p.A.; Amundi SA; Andritz AG;
Anheuser-Busch InBev SA/NV; ArcelorMittal S.A.; Argenx NV; Arkema S.A.; Arountown
SA; ASM International N.V.; ASML Holding N.V.; ASR Nederland NV; Assicurazioni
Generali S.p.A.; AtoS; Aurelius Equity Opportunities SE & KGaA; Aurubis AG; Austria
Technologie & Systemtechnik AG; AXA S.A.; Banco Bilbao Vizcaya Argentaria S.A.;
Banco Santander S.A.; BASF SE; Bayer AG; Bayerische Motoren Werke AG (BMW);
BAYWA-BAYERISCHE WARENVERMIT; Bechtle AG; Beiersdorf AG; Bilfinger SE;
BioMerieux; BNP Paribas S.A.; Bolloré S.A.; Bouygues S.A.; Brenntag AG; Bureau Veritas
SA; Cancom SE; Capgemini SE; Carl-Zeiss Meditec AG; Carrefour S.A.; Ceconomy AG;
CNH Industrial N.V.; Commerzbank AG; COMPAGNIE DE SAINT GOBAIN SA;
Compagnie Generale des Etablissements Michelin SCA; CompuGroup Medical SE & Co
KGaA; Corporacion Mapfre SA; Covestro AG; Credit Agricole S.A.; CTS Eventim AG &
Co. KGaA; Dürr AG; Daimler AG; Danone S.A.; Dassault Systemes SE; Delivery Hero SE;
Deutsche Bank AG; Deutsche Börse AG; Deutsche Lufthansa AG; Deutsche Pfandbriefbank
AG; Deutsche Post AG; Deutsche Telekom AG; DMG Mori Seiki AG; Drillisch AG;
Drägerwerk AG; DWS Group GmbH & Co KGaA; E.ON SE; Eckert & Ziegler Strahlen-
und Medizintechnik AG; Edenred S.A.; Eiffage S.A.; Electricite de France SA; Elisa Oyj;
ElringKlinger AG; Enel S.p.A.; Engie; ENI S.p.A.; Erste Group Bank AG; EssilorLuxottica
SA; Etablissements Franz Colruyt N.V.; Eurofins Scientific SE; Euronext N.V.; Evonik
Industries AG; Evotec AG; Exor N.V.; FACC AG; Faurecia; Fielmann AG; Fortum OYJ;
Fraport AG; Freenet AG; Fresenius Medical Care AG & Co. KGaA; Fresenius SE & Co
KGaA; Fuchs Petrolub SE; Galapagos N.V.; GEA Group AG; Gerresheimer AG; Getlink SE;

GRENKE AG; Grifols SA; Groupe Bruxelles Lambert S.A.; Grupo Ferrovial SA; Hannover Rück SE; HeidelbergCement AG; Heineken N.V.; HELLA GmbH & Co. KGaA; HelloFresh SE; Henkel AG & Co KGaA; Hera SpA; Hermes International; Hochtief Aktiengesellschaft; Hugo Boss AG; Hypoport AG; Iberdrola S.A.; Industria de Diseno Textil, S.A. (Inditex); Infineon Technologies AG; ING Groep N.V.; Intesa Sanpaolo S.p.A.; Ipsen SA; Italgas SpA; JCDecaux SA; Jenoptik AG; Jungheinrich AG; Just Eat Takeaway.com N.V.; K+S AG; KBC Groep N.V.; Kering S.A.; Kion Group AG; Knorr-Bremse AG; Kone OYJ; Koninklijke Ahold Delhaize N.V.; Koninklijke DSM N.V.; Koninklijke KPN N.V.; Koninklijke Philips N.V.; Koninklijke Vopak N.V.; Kronos AG; Lanxess AG; Legrand SA; Lenzing AG; Leonardo S.p.A.; LEONI AG; LINDE PLC; L'Oréal S.A.; LVMH Moët Hennessy Louis Vuitton SE; Münchener Rückversicherungs-Gesellschaft AG; Mediobanca S.p.A.; Merck KGaA; Metro Wholesale & Food Specialist AG; Moncler S.p.A; MorphoSys AG; MTU Aero Engines AG; Naturgy Energy Group SA; Nemetschek SE; NESTE OYJ; NN Group N.V.; Nokia Oyj; Nordex SE; Norma Group SE; OMV AG; Orange SA; Orpea; Pernod Ricard SA; PEUGEOT S.A.; PFEIFFER VACUUM TECHNOLOGY; Porsche Automobil Holding SE; ProSiebenSat.1 Media SE; Prosus NV; Proximus S.A.; Prysmian S.p.A.; Publicis Groupe SA; Puma SE; QIAGEN N.V.; Raiffeisen Bank International AG; Randstad Holding N.V.; RATIONAL AG; RELX PLC; Remy Cointreau SA; Renault S.A.; Rheinmetall AG; Royal Dutch Shell plc; RTL Group SA; Rubis; RWE AG; S&T AG; Safran S.A.; Saipem S.p.A.; Salzgitter AG; Sampo Oyj; Sanofi S.A.; SAP SE; Sartorius AG; Sartorius Stedim Biotech; SBM Offshore N.V.; Schaeffler AG; Schneider Electric SE; SCOR S.E.; Scout24 AG; SEB SA; Shop Apotheke Europe NV; Siemens AG; Siemens Gamesa Renewable Energy, S.A.; Siemens Healthineers AG; Signify N.V.; Sixt SE; SMA Solar Technology AG; Societe Generale S.A.; Sodexo S.A.; Software AG; Solvay SA; STMicroelectronics N.V.; Stora Enso Oyj-R SHS; Stroer SE & Co KGaA; Suedzucker AG; Suez Environnement S.A.; Symrise AG; TAG Immobilien AG; Talanx AG; TeamViewer AG; TechnipFMC PLC; Telefonica S.A.; Telefonica Deutschland Holding AG; Telenet Group Holding NV; Teleperformance; Tenaris SA; Terna Group; ThyssenKrupp AG; TotalEnergies SE; TUI AG; Ubisoft Entertainment S.A.; UCB S.A.; Umicore N.V.; Unicredit S.p.A.; Unilever PLC; Uniper SE; United Internet AG; UPM-Kymmene Oyj; Valeo SA; Varta AG; Veolia Environnement S.A.; VERBUND AG; Vinci S.A.; voestalpine AG; Volkswagen AG; Vonovia SE; Wacker Chemie AG; Wacker Neuson SE; Wartsila OYJ ABP; Wendel Investissement; Wienerberger AG; Wolters Kluwer N.V.; Worldline SA und Zalando SE)

**Ersetzung des ICE EUR Overnight LIBOR durch den
Euro Short-term Rate (€STR) 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 EUR 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 EUR Overnight LIBOR der maßgebliche Referenzzinssatz. Der ICE EUR 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, im Basisprospekt vom 26. September 2018, im Basisprospekt vom 22. Januar 2018, im Basisprospekt vom 13. Februar 2017, im Basisprospekt vom 18. März 2016 und im Basisprospekt vom 18. Mai 2015 oder (iv) § 7(5) der Allgemeinen Bedingungen im Basisprospekt vom 4. Juli 2013 oder (v) § 3(4) der Optionsscheinbedingungen im Basisprospekt vom 22. Juni 2012, im Basisprospekt vom 26. Juli 2011 und im Basisprospekt vom 22. Juli 2010 (soweit anwendbar) festgelegt, dass der ICE EUR Overnight LIBOR mit Wirkung zum 1. Januar 2022 durch den Euro Short-term Rate (€STR), der von der Europäischen Zentralbank bereitgestellt wird, als neuen Referenzzinssatz ersetzt wird. Die entsprechende Bildschirmseite für den Euro Short-term Rate (€STR) ist die Reuters Seite "EUROSTR".

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 Optionssscheine

ISIN	ISIN	ISIN	ISIN
DE000GH4BKL0	DE000GH4V6K3	DE000GH3RYV8	DE000GF7UJ17
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DE000GH4C1N1	DE000GH4V863	DE000GH3S143	DE000GF7YZL5
DE000GH4C6V3	DE000GH4Y7K8	DE000GH3S168	DE000GF7YZP6
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DE000GH4C6Z4	DE000GH4Y9W9	DE000GH3S3A7	DE000GF7YZF7
DE000GH4C6W1	DE000GH4Y9Y5	DE000GH3S3B5	DE000GF7YZK7
DE000GH4C921	DE000GH4Y9Z2	DE000GH3S3C3	DE000GF7Z0D8
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DE000GH4C384	DE000GH4YA45	DE000GH3TZZ2	DE000GF7Z0P2
DE000GH4C3M9	DE000GH4YA78	DE000GH3U032	DE000GF7Z0R8
DE000GH4FBD7	DE000GH4YC27	DE000GH3U0T9	DE000GF7Z0S6
DE000GH4FKE6	DE000GH4YAF5	DE000GH3U0X1	DE000GF7YT52
DE000GH4F924	DE000GH4YAG3	DE000GH3U0Y9	DE000GF7YYV7
DE000GH4FC79	DE000GH4YAH1	DE000GH3U0Z6	DE000GF7YYY1
DE000GH4JFN9	DE000GH4YAJ7	DE000GH3U115	DE000GF7YSG0
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DE000GH4V2D7	DE000GH4YHJ2	DE000GH3U347	DE000GF7YW40
DE000GH4V3M6	DE000GH4YHK0	DE000GH3U362	DE000GF7YW65
DE000GH4V6G1	DE000GH4YHL8	DE000GH1Q356	DE000GF7YWB3
DE000GH4UZS3	DE000GH4YHM6	DE000GH1PZQ3	DE000GF7YWP3
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DE000GH4V2A3	DE000GH4Y7R3	DE000GH3WNU3	DE000GF85V67
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DE000GH446E3	DE000GC5FKD0	DE000GH437X2	DE000GH187H6
DE000GH446D5	DE000GH59V67	DE000GH43801	DE000GF8H0S7
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Faktor Zertifikate

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DE000GB1XMQ1	DE000GH2JGL5	DE000GF6EE88	DE000GH0JFP2
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DE000GB1XKF8	DE000GH2JHW0	DE000GF6EGA2	DE000GH0JD03
DE000GB1XKD3	DE000GC28P76	DE000GF6EKA4	DE000GH0JD94
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DE000GB1Y2K5	DE000GC28P50	DE000GF6EFK3	DE000GH10UN7
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DE000GC74HT8	DE000GH2JJF1	DE000GF6EEP5	DE000GH0L0F2
DE000GC452R8	DE000GH2JJJ3	DE000GF6EEU5	DE000GH0KWR1
DE000GC74HL5	DE000GH2JK28	DE000GF6EL06	DE000GH0KX30
DE000GC45369	DE000GH2JL01	DE000GF6EL14	DE000GH0KZQ6
DE000GC452S6	DE000GH2JGH3	DE000GF6EPR7	DE000GH0KX48
DE000GC452C0	DE000GC28Q59	DE000GF6EPS5	DE000GH0KYR7
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DE000GC75AX2	DE000GC24MF2	DE000GF6ERS1	DE000GH0KZS2
DE000GC468V6	DE000GC24KZ4	DE000GF6ERT9	DE000GH0KZZ7
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DE000GB23764	DE000GC2KQM5	DE000GF6JNY7	DE000GH0NGS6
DE000GB233A9	DE000GC2KQG7	DE000GF6JNZ4	DE000GH0QUQ4
DE000GB236E4	DE000GC2G3A3	DE000GF6JPC8	DE000GH0QR73
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DE000GB23EG1	DE000GH2T4T5	DE000GF6P8J1	DE000GH10U33
DE000GB237E2	DE000GH2T2P7	DE000GF6P8K9	DE000GH0YMK8
DE000GB236F1	DE000GH2T101	DE000GF6PBZ6	DE000GH0YN77
DE000GB22WF7	DE000GH2T1H6	DE000GF6PEN6	DE000GH0YNC3
DE000GB22T53	DE000GH2T614	DE000GF6PEG0	DE000GH0YLY3
DE000GB22VW4	DE000GH2T5V8	DE000GF6PB96	DE000GH0YLV7
DE000GB22TW8	DE000GH2T4J6	DE000GF6PBA9	DE000GH0YM94
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DE000GB22UA2	DE000GH2VKP3	DE000GF6PBQ5	DE000GH10TT6
DE000GB22XF5	DE000GH2VM95	DE000GF6P2U1	DE000GH0YMT9
DE000GB22WY8	DE000GH2VN94	DE000GF6PDY5	
DE000GB232S3	DE000GH2VKK4	DE000GF6P334	

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/CHF (WM Company FX-Fixing), EUR/GBP (WM Company FX-Fixing) and
EUR/JPY (WM Company FX-Fixing))

Indices

(AEX-Index®, CAC 40® Index, DAX® (Performance Index), DAX® (Performance Index)/
X-DAX®, EURO STOXX 50® Index (Price EUR), EURO STOXX® 50 Low Carbon Price
EUR Index, EURO STOXX® Banks (Price EUR) Index, FTSE MIB Index
MDAX® (Performance Index), STOXX® Europe 600 Automobiles & Parts (Price EUR)
Index, STOXX® Europe 600 Banks (Price EUR) Index, STOXX® Europe 600 Basic
Resources (Price EUR) Index, STOXX® Europe 600 Chemicals (Price EUR) Index,
STOXX® Europe 600 ESG-X Price EUR Index, STOXX® Europe 600 Food & Beverage
(Price EUR) Index, STOXX® Europe 600 Health Care Index (Price EUR), STOXX®
Europe 600 Index (Price EUR), STOXX® Europe 600 Industrial Goods & Services Index
(Price EUR), STOXX® Europe 600 Insurance (Price) Index, STOXX® Europe 600 Oil &
Gas (Price EUR) Index, STOXX® Europe 600 Personal & Household Index (Price EUR),
STOXX® Europe 600 Technology (Price EUR), STOXX® Europe 600 Telecommunications
(Price EUR) Index, STOXX® Europe 600 Travel & Leisure Index (Price EUR), STOXX®
Europe 600 Utilities (Price EUR) Index, STOXX® Europe Climate Impact Ex Global
Compact Controversial Weapons & Tobacco Price EUR Index and TecDAX® (Performance
Index))

Shares

(Aalberts Industries N.V.; Aareal Bank AG; ABN AMRO Bank N.V.; Accor S.A.; ACS,
Actividades de Construcción y Servicios, S.A.; adidas AG; ADO Properties SA; ADYEN
N.V.; Aegon N.V.; Aena S.M.E., S.A.; Aeroports de Paris SA; Ageas N.V./S.A.; Air France-
KLM S.A.; Air Liquide SA; Airbus SE; AIXTRON SE; Akzo Nobel N.V.; Allianz SE;
Alstom S.A.; Amadeus IT Group S.A.; Amplifon S.p.A.; Amundi SA; Andritz AG;
Anheuser-Busch InBev SA/NV; ArcelorMittal S.A.; Argenx NV; Arkema S.A.; Arountown
SA; ASM International N.V.; ASML Holding N.V.; ASR Nederland NV; Assicurazioni
Generali S.p.A.; AtoS; Aurelius Equity Opportunities SE & KGaA; Aurubis AG; Austria
Technologie & Systemtechnik AG; AXA S.A.; Banco Bilbao Vizcaya Argentaria S.A.;
Banco Santander S.A.; BASF SE; Bayer AG; Bayerische Motoren Werke AG (BMW);
BAYWA-BAYERISCHE WARENVERMIT; Bechtle AG; Beiersdorf AG; Bilfinger SE;
BioMerieux; BNP Paribas S.A.; Bolloré S.A.; Bouygues S.A.; Brenntag AG; Bureau Veritas
SA; Cancom SE; Capgemini SE; Carl-Zeiss Meditec AG; Carrefour S.A.; Ceconomy AG;
CNH Industrial N.V.; Commerzbank AG; COMPAGNIE DE SAINT GOBAIN SA;
Compagnie Generale des Etablissements Michelin SCA; CompuGroup Medical SE & Co
KgaA; Corporacion Mapfre SA; Covestro AG; Credit Agricole S.A.; CTS Eventim AG &
Co. KGaA; Dürr AG; Daimler AG; Danone S.A.; Dassault Systemes SE; Delivery Hero SE;
Deutsche Bank AG; Deutsche Börse AG; Deutsche Lufthansa AG; Deutsche Pfandbriefbank
AG; Deutsche Post AG; Deutsche Telekom AG; DMG Mori Seiki AG; Drillisch AG;
Drägerwerk AG; DWS Group GmbH & Co KGaA; E.ON SE; Eckert & Ziegler Strahlen-
und Medizintechnik AG; Edenred S.A.; Eiffage S.A.; Electricite de France SA; Elisa Oyj;
ElringKlinger AG; Enel S.p.A.; Engie; ENI S.p.A.; Erste Group Bank AG; EssilorLuxottica
SA; Etablissements Franz Colruyt N.V.; Eurofins Scientific SE; Euronext N.V.; Evonik
Industries AG; Evotec AG; Exor N.V.; FACC AG; Faurecia; Fielmann AG; Fortum OYJ;
Fraport AG; Freenet AG; Fresenius Medical Care AG & Co. KGaA; Fresenius SE & Co

KGaA; Fuchs Petrolub SE; Galapagos N.V.; GEA Group AG; Gerresheimer AG; Getlink SE; GRENKE AG; Grifols SA; Groupe Bruxelles Lambert S.A.; Grupo Ferrovial SA; Hannover Rück SE; HeidelbergCement AG; Heineken N.V.; HELLA GmbH & Co. KGaA; HelloFresh SE; Henkel AG & Co KGaA; Hera SpA; Hermes International; Hochtief Aktiengesellschaft; Hugo Boss AG; Hypoport AG; Iberdrola S.A.; Industria de Diseno Textil, S.A. (Inditex); Infineon Technologies AG; ING Groep N.V.; Intesa Sanpaolo S.p.A.; Ipsen SA; Italgas SpA; JCDecaux SA; Jenoptik AG; Jungheinrich AG; Just Eat Takeaway.com N.V.; K+S AG; KBC Groep N.V.; Kering S.A.; Kion Group AG; Knorr-Bremse AG; Kone OYJ; Koninklijke Ahold Delhaize N.V.; Koninklijke DSM N.V.; Koninklijke KPN N.V.; Koninklijke Philips N.V.; Koninklijke Vopak N.V.; Kronos AG; Lanxess AG; Legrand SA; Lenzing AG; Leonardo S.p.A.; LEONI AG; LINDE PLC; L'Oréal S.A.; LVMH Moët Hennessy Louis Vuitton SE; Münchener Rückversicherungs-Gesellschaft AG; Mediobanca S.p.A.; Merck KGaA; Metro Wholesale & Food Specialist AG; Moncler S.p.A.; MorphoSys AG; MTU Aero Engines AG; Naturgy Energy Group SA; Nemetschek SE; NESTE OYJ; NN Group N.V.; Nokia Oyj; Nordex SE; Norma Group SE; OMV AG; Orange SA; Orpea; Pernod Ricard SA; PEUGEOT S.A.; PFEIFFER VACUUM TECHNOLOGY; Porsche Automobil Holding SE; ProSiebenSat.1 Media SE; Prosus NV; Proximus S.A.; Prysmian S.p.A.; Publicis Groupe SA; Puma SE; QIAGEN N.V.; Raiffeisen Bank International AG; Randstad Holding N.V.; RATIONAL AG; RELX PLC; Remy Cointreau SA; Renault S.A.; Rheinmetall AG; Royal Dutch Shell plc; RTL Group SA; Rubis; RWE AG; S&T AG; Safran S.A.; Saipem S.p.A.; Salzgitter AG; Sampo Oyj; Sanofi S.A.; SAP SE; Sartorius AG; Sartorius Stedim Biotech; SBM Offshore N.V.; Schaeffler AG; Schneider Electric SE; SCOR S.E.; Scout24 AG; SEB SA; Shop Apotheke Europe NV; Siemens AG; Siemens Gamesa Renewable Energy, S.A.; Siemens Healthineers AG; Signify N.V.; Sixt SE; SMA Solar Technology AG; Societe Generale S.A.; Sodexo S.A.; Software AG; Solvay SA; STMICROELECTRONICS N.V.; Stora Enso Oyj-R SHS; Stroeer SE & Co KGaA; Suedzucker AG; Suez Environnement S.A.; Symrise AG; TAG Immobilien AG; Talanx AG; TeamViewer AG; TechnipFMC PLC; Telefonica S.A.; Telefonica Deutschland Holding AG; Telenet Group Holding NV; Teleperformance; Tenaris SA; Terna Group; ThyssenKrupp AG; TotalEnergies SE; TUI AG; Ubisoft Entertainment S.A.; UCB S.A.; Umicore N.V.; Unicredit S.p.A.; Unilever PLC; Uniper SE; United Internet AG; UPM-Kymmene Oyj; Valeo SA; Varta AG; Veolia Environnement S.A.; VERBUND AG; Vinci S.A.; voestalpine AG; Volkswagen AG; Vonovia SE; Wacker Chemie AG; Wacker Neuson SE; Wartsila OYJ ABP; Wendel Investissement; Wienerberger AG; Wolters Kluwer N.V.; Worldline SA and Zalando SE)

**Replacement of ICE EUR Overnight LIBOR by the
Euro Short-term Rate (€STR) 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 EUR 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 EUR Overnight LIBOR. The ICE EUR 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, in the base prospectus dated 26 September 2018, in the base prospectus dated 22 January 2018, in the base prospectus dated 13 February 2017, in the base prospectus dated 18 March 2016 and in the base prospectus dated 18 May 2015 or (iv) Section 7(5) of the General Conditions in the base prospectus dated 4 July 2013 or (v) Section 3(4) of the terms and conditions of the warrants in the base prospectus dated 22 June 2012, in the base prospectus dated 26 July 2011 and in the base prospectus dated 22 July 2010 (as applicable) that the ICE EUR Overnight LIBOR will be replaced with effect from 1 January 2022 by the Euro Short-term Rate (€STR) provided by the European Central Bank as new Reference Rate. The relevant Reference Rate Screen Page for the Euro Short-term Rate (€STR) is Reuters page "EUROSTR".

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
DE000GH4BKL0	DE000GH4V6K3	DE000GH3RYV8	DE000GF7UJ17
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DE000GH4C6Z4	DE000GH4Y9W9	DE000GH3S3A7	DE000GF7YZF7
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DE000GH4V228	DE000GH4YAC2	DE000GH3U2Z2	DE000GF7YW32
DE000GH4V2D7	DE000GH4YHJ2	DE000GH3U347	DE000GF7YW40
DE000GH4V3M6	DE000GH4YHK0	DE000GH3U362	DE000GF7YW65
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Open End Turbo Warrants

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