

Bekanntmachung in Bezug auf folgende  
**- Anpassung -**  
**Mini Future Optionsscheine und Open End Turbo Optionsscheine**  
**der Goldman Sachs Bank Europe SE**  
bezogen auf  
**ABB Ltd**

Am 7. September 2022 wurde auf der außerordentlichen Hauptversammlung der ABB Ltd die Abspaltung der "turbocharging division" als eigenständige Gesellschaft mit dem Namen Accelleron Industries Ltd beschlossen. Die Aktionäre der ABB Ltd sollen für je 20 Aktien der ABB Ltd 1 Aktie der Accelleron Industries Ltd erhalten. Der Wirksamkeitstag der Abspaltung ist der 3. Oktober 2022.

Aufgrund dieser Abspaltung und entsprechend den Bedingungen der in den nachstehenden Tabellen genannten Mini Future Warrants, Open End Turbo Warrants und Faktor-Zertifikate bezogen auf ABB Ltd (ISIN: CH0012221716) (die "**Wertpapiere**"), die von der Goldman Sachs Bank Europe SE emittiert wurden, hat die Berechnungsstelle festgelegt, ABB Ltd ab dem 3. Oktober 2022 als Ersatzaktie zu verwenden und entsprechend die folgenden Anpassungen in den Wertpapieren vorzunehmen, die am 3. Oktober 2022 wirksam wurden:

**Mini Future Optionsscheine**

ISIN	Basispreis (in CHF)		Knock-Out Barriere (in CHF)		Bezugsverhältnis	
	alt	neu	alt	alt	neu	alt
DE000GK9CS99	52,19726232	50,3729158	50,7192	48,8617	1	1,0362
DE000GK9CSB6	42,70957182	41,21682957	41,5002	39,9803	1	1,0362
DE000GK9CSR2	29,49065502	28,45992713	28,6556	27,6061	1	1,0362
DE000GZ03GW4	27,90556974	26,93024217	27,1	26,1223	1	1,0362
DE000GZ07YM9	28,78188661	27,77593089	27,93	26,9426	1	1,0362
DE000GK9LEA9	33,14817017	31,98960847	32,2095	31,0299	1	1,0362
DE000GZ0AVA8	27,52437288	26,56236852	26,72	25,7654	1	1,0362
DE000GZ0KEY3	28,25126234	27,26385246	27,41	26,4459	1	1,0362
DE000GZ0KFU8	20,48959767	19,77346575	21,09	20,3667	1	1,0362
DE000GK9Y1C7	21,21306813	20,47165019	21,82	21,0858	1	1,0362

**Open End Turbo Optionsscheine**

ISIN	Basispreis (in CHF)		Knock-Out Barriere (in CHF)		Bezugsverhältnis	
	alt	neu	alt	alt	neu	alt
DE000GZ017E0	28,86592216	27,85702931	28,86592216	27,85702931	1	1,0362
DE000GZ04Q27	27,38308015	26,42601411	27,38308015	26,42601411	1	1,0362
DE000GZ04Q50	27,84246079	26,86933894	27,84246079	26,86933894	1	1,0362

ISIN	Basispreis (in CHF)		Knock-Out Barriere (in CHF)		Bezugsverhältnis	
	alt	neu	alt	alt	neu	alt
DE000GK9HJV2	28,42323813	27,42981753	28,42323813	27,42981753	1	1,0362
DE000GK9HJY6	30,02777583	28,97827503	30,02777583	28,97827503	1	1,0362
DE000GZ0BGD1	26,92572986	25,98464867	26,92572986	25,98464867	1	1,0362
DE000GK9VVE4	29,48335068	28,45287809	29,48335068	28,45287809	1	1,0362
DE000GZ0LJM5	26,28675599	25,36800758	26,28675599	25,36800758	1	1,0362
DE000GZ0LJZ7	26,62658477	25,695959	26,62658477	25,695959	1	1,0362

Frankfurt am Main, 5. Oktober 2022  
**Goldman Sachs Bank Europe SE**

Announcement relating to the following  
**- Adjustment -**  
**Mini Future Warrants and Open End Turbo Warrants**  
**of Goldman Sachs Bank Europe SE**  
linked to  
**ABB Ltd**

On 7 September 2022, shareholders of ABB Ltd approved the spin-off of its turbocharging division as an independent company under the name Accelleron Industries Ltd at an Extraordinary General Meeting. Shareholders of ABB Ltd shall be entitled to receive for every 20 ABB Ltd-shares 1 share of the Accelleron Industries Ltd. The effective date of the spinoff is 3 October 2022.

Due to this spin-off and in accordance with the terms and conditions of the Mini Future Warrants, Open End Turbo Warrants and Factor Certificates linked to ABB Ltd (ISIN: CH0012221716) mentioned in the tables below (the "**Securities**") which were issued by Goldman Sachs Bank Europe SE, the Calculation Agent has determined to use ABB Ltd as Replacement Share as of 3 October 2022 and to make the corresponding following adjustments to the Securities that became effective on 3 October 2022:

**Mini Future Warrants**

ISIN	Strike (in CHF)		Knock-Out Barrier (in CHF)		Multiplier	
	old	new	old	new	old	new
DE000GK9CS99	52.19726232	50.3729158	50.7192	48.8617	1	1.0362
DE000GK9CSB6	42.70957182	41.21682957	41.5002	39.9803	1	1.0362
DE000GK9CSR2	29.49065502	28.45992713	28.6556	27.6061	1	1.0362
DE000GZ03GW4	27.90556974	26.93024217	27.1	26.1223	1	1.0362
DE000GZ07YM9	28.78188661	27.77593089	27.93	26.9426	1	1.0362
DE000GK9LEA9	33.14817017	31.98960847	32.2095	31.0299	1	1.0362
DE000GZ0AVA8	27.52437288	26.56236852	26.72	25.7654	1	1.0362
DE000GZ0KEY3	28.25126234	27.26385246	27.41	26.4459	1	1.0362
DE000GZ0KFU8	20.48959767	19.77346575	21.09	20.3667	1	1.0362
DE000GK9Y1C7	21.21306813	20.47165019	21.82	21.0858	1	1.0362

**Open End Turbo Warrants**

ISIN	Strike (in CHF)		Knock-Out Barrier (in CHF)		Multiplier	
	old	new	old	new	old	new
DE000GZ017E0	28.86592216	27.85702931	28.86592216	27.85702931	1	1.0362
DE000GZ04Q27	27.38308015	26.42601411	27.38308015	26.42601411	1	1.0362
DE000GZ04Q50	27.84246079	26.86933894	27.84246079	26.86933894	1	1.0362

ISIN	Strike (in CHF)		Knock-Out Barrier (in CHF)		Multiplier	
	old	new	old	new	old	new
DE000GK9HJV2	28.42323813	27.42981753	28.42323813	27.42981753	1	1.0362
DE000GK9HJY6	30.02777583	28.97827503	30.02777583	28.97827503	1	1.0362
DE000GZ0BGD1	26.92572986	25.98464867	26.92572986	25.98464867	1	1.0362
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DE000GZ0LJM5	26.28675599	25.36800758	26.28675599	25.36800758	1	1.0362
DE000GZ0LJZ7	26.62658477	25.695959	26.62658477	25.695959	1	1.0362

Frankfurt am Main, 5 October 2022  
**Goldman Sachs Bank Europe SE**