

Bekanntmachung in Bezug auf folgende
- Anpassung -
Wertpapiere
der Goldman Sachs Bank Europe SE
bezogen auf
Novartis AG

Das Unternehmen Novartis AG hat die Abspaltung von Sandoz Group AG bekannt gegeben. Für je 5 gehaltene Aktie(n) erhalten die Aktionäre der Novartis AG 1 Aktie(n) der Sandoz Group AG. Wirksamkeitstag dieser Maßnahme: 4. Oktober 2023.

Aufgrund dieser Maßnahme und entsprechend den Bedingungen der in der/den nachstehenden Tabelle(n) genannten, von der Goldman Sachs Bank Europe SE begebenen Wertpapiere bezogen auf Novartis AG (ISIN: CH0012005267) hat die Berechnungsstelle festgelegt, Novartis AG ab dem 4. Oktober 2023 als Ersatzaktie zu verwenden und entsprechend die folgenden Anpassungen in den Wertpapiere vorzunehmen, die am 4. Oktober 2023 wirksam wurden:

Faktor Optionsscheine

ISIN	Basispreis (in CHF)		Stop-Loss Barriere (in CHF)		Bezugsverhältnis	
	alt	neu	alt	neu	alt	neu
DE000GZ1V8F4	85,81066667	81,41673148	90,1012	85,48756806	0,8183296859	0,8619600251
DE000GZ3VSB2	85,81066667	81,41673148	90,1012	85,48756806	0,3934723135	0,414450815
DE000GP00S70	85,8107	81,4168	90,1012	85,4876	3,3766767146	3,5567087114
DE000GP0Z0F9	84,8677	80,5221	89,8162	85,2172	2,8496187403	3,006131578
DE000GP1FQ38	84,8677	80,5221	89,8162	85,2172	1,4006504541	1,4775799655
DE000GP30ML9	84,8677	80,5221	89,8162	85,2172	0,6745759566	0,7116264559
DE000GP3EQQ2	82,746	78,509	89,1818	84,6153	0,6684869664	0,7051363991
DE000GP3ES76	99,0123	93,9423	94,0638	89,2472	0,2713280536	0,285804059
DE000GP3ESR6	98,0693	93,0476	93,7788	88,9768	0,1839811112	0,1937958341
DE000GP3H7G1	99,0123	93,9423	94,0638	89,2472	0,5816444664	0,6126766
DE000GP3H8S4	98,0693	93,0476	93,7788	88,9768	0,4782229982	0,5037344555
DE000GP3KGW8	84,8677	80,5221	89,8162	85,2172	0,1321609242	0,1394197483
DE000GP3RKR5	82,746	78,509	89,1818	84,6153	0,1759037865	0,1855476155
DE000GP3WQ84	101,134	95,9554	94,6982	89,8491	0,6033478032	0,6355414721
DE000GP4GFT2	85,8107	81,4168	90,1012	85,4876	0,0744664797	0,0784367588

Open End Turbo Optionsscheine

ISIN	Basispreis (in CHF)		Knock-Out Barriere (in CHF)		Bezugsverhältnis	
	alt	neu	alt	neu	alt	neu
DE000GZ1SQ32	74,86938355	71,03569677	74,86938355	71,03569677	0,1	0,1054
DE000GZ7BNZ5	153,8465	145,9687	153,8465	145,9687	0,1	0,1054
DE000GP0KVVU7	75,9461	72,0573	75,9461	72,0573	0,1	0,1054
DE000GP0N934	76,7139	72,7858	76,7139	72,7858	0,1	0,1054
DE000GP1G7B5	80,7901	76,6533	80,7901	76,6533	0,1	0,1054
DE000GP1G8T5	82,4811	78,2577	82,4811	78,2577	0,1	0,1054
DE000GP26YJ6	81,6803	77,4979	81,6803	77,4979	0,1	0,1054
DE000GP270U3	83,3908	79,1208	83,3908	79,1208	0,1	0,1054
DE000GP2V0M7	79,321	75,2594	79,321	75,2594	0,1	0,1054
DE000GP2V8Q1	95,5579	90,6648	95,5579	90,6648	0,1	0,1054

DE000GP3DVY8	105,4365	100,0376	105,4365	100,0376	0,1	0,1054
DE000GP3DYD6	96,873	91,9126	96,873	91,9126	0,1	0,1054
DE000GP3FEC5	98,4984	93,4547	98,4984	93,4547	0,1	0,1054
DE000GP3L3C3	100,879	95,7134	100,879	95,7134	0,1	0,1054
DE000GP44307	72,6607	68,9402	72,6607	68,9402	0,1	0,1054
DE000GP48D97	99,543	94,4459	99,543	94,4459	0,1	0,1054
DE000GP51WW1	77,8207	73,8359	77,8207	73,8359	0,1	0,1054
DE000GP5MQH9	135,4172	128,4831	135,4172	128,4831	0,1	0,1054
DE000GP7TDW7	84,5803	80,2494	84,5803	80,2494	0,1	0,1054
DE000GP94RN0	78,6029	74,5781	78,6029	74,5781	0,1	0,1054
DE000GP96XX2	85,7508	81,36	85,7508	81,36	0,1	0,1054
DE000GQ00VT4	102,7682	97,5059	102,7682	97,5059	0,1	0,1054
DE000GQ00VX6	103,7082	98,3978	103,7082	98,3978	0,1	0,1054
DE000GQ4QJZ9	87,2178	82,7519	87,2178	82,7519	0,1	0,1054
DE000GQ4UR41	107,5821	102,0733	107,5821	102,0733	0,1	0,1054
DE000GQ4XAT7	89,3248	84,751	89,3248	84,751	0,1	0,1054
DE000GQ4ZAS4	109,4647	103,8595	109,4647	103,8595	0,1	0,1054
DE000GQ4ZEF3	90,2388	85,6182	90,2388	85,6182	0,1	0,1054
DE000GQ58024	111,6285	105,9125	111,6285	105,9125	0,1	0,1054
DE000GQ5Z076	15,4228	14,6331	15,4228	14,6331	0,1	0,1054
DE000GQ5Z175	46,2784	43,9088	46,2784	43,9088	0,1	0,1054
DE000GQ5Z6E2	88,6235	84,0856	88,6235	84,0856	0,1	0,1054
DE000GQ4MU04	87,7287	83,2366	87,7287	83,2366	0,1	0,1054

Frankfurt am Main, 4. Oktober 2023
Goldman Sachs Bank Europe SE

Announcement relating to the following
- Adjustment -
Securities
of Goldman Sachs Bank Europe SE
linked to
Novartis AG

The company Novartis AG has announced the spin-off of Sandoz Group AG. For every 5 share(s) held, shareholders of Novartis AG shall be entitled to receive 1 share(s) of Sandoz Group AG. Effective date of this measure: 4 October 2023.

Due to this measure and in accordance with the terms and conditions in respect of the Securities linked to Novartis AG (ISIN: CH0012005267) mentioned in the table(s) below which were issued by Goldman Sachs Bank Europe SE, the Calculation Agent has determined to use Novartis AG as Replacement Share as of 4 October 2023 and to make the corresponding following adjustments to the Securities that became effective on 4 October 2023:

Factor Warrants

ISIN	Strike (in CHF)		Stop-Loss Barrier (in CHF)		Multiplier	
	old	new	old	new	old	new
DE000GZ1V8F4	85.81066667	81.41673148	90.1012	85.48756806	0.8183296859	0.8619600251
DE000GZ3VSB2	85.81066667	81.41673148	90.1012	85.48756806	0.3934723135	0.414450815
DE000GP00S70	85.8107	81.4168	90.1012	85.4876	3.3766767146	3.5567087114
DE000GP0Z0F9	84.8677	80.5221	89.8162	85.2172	2.8496187403	3.006131578
DE000GP1FQ38	84.8677	80.5221	89.8162	85.2172	1.4006504541	1.4775799655
DE000GP30ML9	84.8677	80.5221	89.8162	85.2172	0.6745759566	0.7116264559
DE000GP3EQQ2	82.746	78.509	89.1818	84.6153	0.6684869664	0.7051363991
DE000GP3ES76	99.0123	93.9423	94.0638	89.2472	0.2713280536	0.285804059
DE000GP3ESR6	98.0693	93.0476	93.7788	88.9768	0.1839811112	0.1937958341
DE000GP3H7G1	99.0123	93.9423	94.0638	89.2472	0.5816444664	0.6126766
DE000GP3H8S4	98.0693	93.0476	93.7788	88.9768	0.4782229982	0.5037344555
DE000GP3KGW8	84.8677	80.5221	89.8162	85.2172	0.1321609242	0.1394197483
DE000GP3RKR5	82.746	78.509	89.1818	84.6153	0.1759037865	0.1855476155
DE000GP3WQ84	101.134	95.9554	94.6982	89.8491	0.6033478032	0.6355414721
DE000GP4GFT2	85.8107	81.4168	90.1012	85.4876	0.0744664797	0.0784367588

Open End Turbo Warrants

ISIN	Strike (in CHF)		Knock-Out Barrier (in CHF)		Multiplier	
	old	new	old	new	old	new
DE000GZ1SQ32	74.86938355	71.03569677	74.86938355	71.03569677	0.1	0.1054
DE000GZ7BNZ5	153.8465	145.9687	153.8465	145.9687	0.1	0.1054
DE000GP0KVU7	75.9461	72.0573	75.9461	72.0573	0.1	0.1054
DE000GP0N934	76.7139	72.7858	76.7139	72.7858	0.1	0.1054
DE000GP1G7B5	80.7901	76.6533	80.7901	76.6533	0.1	0.1054
DE000GP1G8T5	82.4811	78.2577	82.4811	78.2577	0.1	0.1054
DE000GP26YJ6	81.6803	77.4979	81.6803	77.4979	0.1	0.1054
DE000GP270U3	83.3908	79.1208	83.3908	79.1208	0.1	0.1054
DE000GP2V0M7	79.321	75.2594	79.321	75.2594	0.1	0.1054
DE000GP2V8Q1	95.5579	90.6648	95.5579	90.6648	0.1	0.1054

DE000GP3DVY8	105.4365	100.0376	105.4365	100.0376	0.1	0.1054
DE000GP3DYD6	96.873	91.9126	96.873	91.9126	0.1	0.1054
DE000GP3FEC5	98.4984	93.4547	98.4984	93.4547	0.1	0.1054
DE000GP3L3C3	100.879	95.7134	100.879	95.7134	0.1	0.1054
DE000GP44307	72.6607	68.9402	72.6607	68.9402	0.1	0.1054
DE000GP48D97	99.543	94.4459	99.543	94.4459	0.1	0.1054
DE000GP51WW1	77.8207	73.8359	77.8207	73.8359	0.1	0.1054
DE000GP5MQH9	135.4172	128.4831	135.4172	128.4831	0.1	0.1054
DE000GP7TDW7	84.5803	80.2494	84.5803	80.2494	0.1	0.1054
DE000GP94RN0	78.6029	74.5781	78.6029	74.5781	0.1	0.1054
DE000GP96XX2	85.7508	81.36	85.7508	81.36	0.1	0.1054
DE000GQ00VT4	102.7682	97.5059	102.7682	97.5059	0.1	0.1054
DE000GQ00VX6	103.7082	98.3978	103.7082	98.3978	0.1	0.1054
DE000GQ4QJZ9	87.2178	82.7519	87.2178	82.7519	0.1	0.1054
DE000GQ4UR41	107.5821	102.0733	107.5821	102.0733	0.1	0.1054
DE000GQ4XAT7	89.3248	84.751	89.3248	84.751	0.1	0.1054
DE000GQ4ZAS4	109.4647	103.8595	109.4647	103.8595	0.1	0.1054
DE000GQ4ZEF3	90.2388	85.6182	90.2388	85.6182	0.1	0.1054
DE000GQ58024	111.6285	105.9125	111.6285	105.9125	0.1	0.1054
DE000GQ5Z076	15.4228	14.6331	15.4228	14.6331	0.1	0.1054
DE000GQ5Z175	46.2784	43.9088	46.2784	43.9088	0.1	0.1054
DE000GQ5Z6E2	88.6235	84.0856	88.6235	84.0856	0.1	0.1054
DE000GQ4MU04	87.7287	83.2366	87.7287	83.2366	0.1	0.1054

Frankfurt/Main, 4 October 2023
Goldman Sachs Bank Europe SE