

Bekanntmachung in Bezug auf folgende
- Anpassung -
Wertpapiere
der Goldman Sachs Bank Europe SE
bezogen auf
SELECT MEDICAL HOLDINGS CORPORATION

Das Unternehmen SELECT MEDICAL HOLDINGS CORPORATION hat die Abspaltung von Concentra Group Holdings Parent Inc bekannt gegeben. Für je 1 gehaltene Aktie(n) erhalten die Aktionäre der SELECT MEDICAL HOLDINGS CORPORATION 807 Aktie(n) der Concentra Group Holdings Parent Inc. Wirksamkeitstag dieser Maßnahme: 26. November 2024.

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 SELECT MEDICAL HOLDINGS CORPORATION (ISIN: US81619Q1058) hat die Berechnungsstelle festgelegt, SELECT MEDICAL HOLDINGS CORPORATION ab dem 26. November 2024 als Ersatzaktie zu verwenden und entsprechend die folgenden Anpassungen in den Wertpapiere vorzunehmen, die am 26. November 2024 wirksam wurden:

Faktor Optionsscheine

| ISIN | Basispreis (in USD) | | Stop-Loss Barriere (in USD) | | Bezugsverhältnis | |
|--------------|---------------------|---------|-----------------------------|---------|------------------|--------------|
| | alt | neu | alt | neu | alt | neu |
| DE000GG0QU62 | 35,1819 | 18,9471 | 37,6551 | 20,2791 | 0,7852930088 | 1,4605476142 |
| DE000GG0Z7V0 | 34,83 | 18,7577 | 37,539 | 20,2166 | 1,0903615329 | 2,0255351158 |
| DE000GG2U134 | 30,96 | 16,6735 | 36,378 | 19,5913 | 2,4180214821 | 4,4753156827 |
| DE000GG2U142 | 46,44 | 25,0101 | 41,022 | 22,0923 | 0,0407537998 | 0,0752832606 |
| DE000GG3G9S2 | 19,35 | 10,421 | 32,895 | 17,7156 | 0,8682692327 | 1,6028716738 |
| DE000GG3GAB4 | 58,05 | 31,2627 | 44,505 | 23,968 | 0,14691539 | 0,2711293186 |
| DE000GJ0MWC7 | 34,83 | 18,7577 | 37,539 | 20,2166 | 0,4094675603 | 0,7606568071 |
| DE000GJ0SPB0 | 42,57 | 22,9259 | 39,861 | 21,467 | 0,0753713712 | 0,139074713 |
| DE000GJ65L10 | 42,2181 | 22,7365 | 39,7449 | 21,4045 | 0,6194819722 | 1,1428003793 |

Frankfurt am Main, 27. November 2024
Goldman Sachs Bank Europe SE

Announcement relating to the following
- Adjustment -
Securities
of Goldman Sachs Bank Europe SE
linked to
SELECT MEDICAL HOLDINGS CORPORATION

The company SELECT MEDICAL HOLDINGS CORPORATION has announced the spin-off of Concentra Group Holdings Parent Inc. For every 1 share(s) held, shareholders of SELECT MEDICAL HOLDINGS CORPORATION shall be entitled to receive 807 share(s) of Concentra Group Holdings Parent Inc. Effective date of this measure: 26 November 2024.

Due to this measure and in accordance with the terms and conditions in respect of the Securities linked to SELECT MEDICAL HOLDINGS CORPORATION (ISIN: US81619Q1058) mentioned in the table(s) below which were issued by Goldman Sachs Bank Europe SE, the Calculation Agent has determined to use SELECT MEDICAL HOLDINGS CORPORATION as Replacement Share as of 26 November 2024 and to make the corresponding following adjustments to the Securities that became effective on 26 November 2024:

Factor Warrants

| ISIN | Strike (in USD) | | Stop-Loss Barrier (in USD) | | Multiplier | |
|--------------|-----------------|---------|----------------------------|---------|--------------|--------------|
| | old | new | old | new | old | new |
| DE000GG0QU62 | 35.1819 | 18.9471 | 37.6551 | 20.2791 | 0.7852930088 | 1.4605476142 |
| DE000GG0Z7V0 | 34.83 | 18.7577 | 37.539 | 20.2166 | 1.0903615329 | 2.0255351158 |
| DE000GG2U134 | 30.96 | 16.6735 | 36.378 | 19.5913 | 2.4180214821 | 4.4753156827 |
| DE000GG2U142 | 46.44 | 25.0101 | 41.022 | 22.0923 | 0.0407537998 | 0.0752832606 |
| DE000GG3G9S2 | 19.35 | 10.421 | 32.895 | 17.7156 | 0.8682692327 | 1.6028716738 |
| DE000GG3GAB4 | 58.05 | 31.2627 | 44.505 | 23.968 | 0.14691539 | 0.2711293186 |
| DE000GJ0MWC7 | 34.83 | 18.7577 | 37.539 | 20.2166 | 0.4094675603 | 0.7606568071 |
| DE000GJ0SPB0 | 42.57 | 22.9259 | 39.861 | 21.467 | 0.0753713712 | 0.139074713 |
| DE000GJ65L10 | 42.2181 | 22.7365 | 39.7449 | 21.4045 | 0.6194819722 | 1.1428003793 |

Frankfurt/Main, 27 November 2024
Goldman Sachs Bank Europe SE