

Bekanntmachung im Hinblick auf
**Mini Future Optionsscheine, Open End Turbo Optionsscheine, Faktor Zertifikate,
Barrier Reverse Convertible Wertpapiere, Bonus Wertpapiere, Capped Bonus
Wertpapiere, Reverse Bonus Wertpapiere und Capped Reverse Bonus Wertpapiere
der Goldman Sachs Bank Europe SE**
bezogen auf
Daimler AG

Am 1. Oktober 2021 wurde auf der außerordentlichen Hauptversammlung der Daimler AG die Abspaltung von Daimler Truck Holding AG beschlossen. Für je zwei gehaltene Aktien erhalten die Aktionäre der Daimler AG eine Aktie der Daimler Truck Holding AG. Der Wirksamkeitstag der Abspaltung ist der 10. Dezember 2021.

Die Goldman Sachs Bank Europe SE hat nach billigem Ermessen festgestellt, dass im Hinblick auf die in den nachfolgenden Tabellen genannten Mini Future Optionsscheine, Open End Turbo Optionsscheine, Faktor Zertifikate, Reverse Convertible Wertpapiere, Bonus Wertpapiere, Capped Bonus Wertpapiere, Reverse Bonus Wertpapiere und Capped Reverse Bonus Wertpapiere bezogen auf Daimler AG (die "**Wertpapiere**") in Folge der Abspaltung von Daimler Truck Holding AG keine von der Goldman Sachs Bank Europe SE vorzunehmende Anpassung der Bedingungen der Wertpapiere zu einem wirtschaftlich angemessenen Ergebnis führen würde. Aus diesem Grund kündigt die Goldman Sachs Bank Europe SE die Wertpapiere entsprechend den den Wertpapieren zugrunde liegenden Bedingungen mit Wirkung zum 15. Dezember 2021 (der "**Kündigungstag**").

Der nachstehende Kündigungsbetrag für die Wertpapiere (der "**Kündigungsbetrag**"), der an die Wertpapierinhaber überwiesen wird, wurde auf Basis des zuletzt vor der Abspaltung für die Daimler AG (ISIN: DE0007100000; Reuters Code: DAIGn.DE) von der XETRA am 9. Dezember 2021 veröffentlichten Preises bestimmt:

Mini Future Optionsscheine

ISIN	Kündigungsbetrag (in EUR)
DE000GC0GGF2	7,45
DE000CH08308	6,9
DE000GC026N9	6,81
DE000GC0SGS0	6,7
DE000GF5UGF9	7,97
DE000GF5UJX6	4,78
DE000GF6L1C5	3,89
DE000GF6L1E1	4,04
DE000GF9LZ32	3,48
DE000GF9M038	3,28
DE000GH13358	2,47
DE000GH134Y3	2,7
DE000GH2P3D5	2,06
DE000GH48B99	3,73
DE000GH48BA4	4,97

ISIN	Kündigungsbetrag (in EUR)
DE000GH99TZ6	2,21
DE000GH99UA7	2,25
DE000GX21184	1,64
DE000GX211R3	1,53
DE000GX2P4K5	1,09

Open End Turbo Optionsscheine

ISIN	Kündigungsbetrag (in EUR)
DE000GF5V0Y0	4,19
DE000GF6BGB6	3,7
DE000GF6DCT3	3,49
DE000GF6DCU1	3,5
DE000GF6DDE3	0,99
DE000GF9TZE6	3,05
DE000GH18HP2	3,1
DE000GH1DRD4	2,69
DE000GH1DRE2	2,55
DE000GH1DRV6	2,15
DE000GH1DRW4	2,35
DE000GH1DRY0	2,21
DE000GH1DRZ7	2,28
DE000GH2ZUP3	1,82
DE000GH47TD2	4,92
DE000GX27N82	1,74
DE000GX27NF9	1,63
DE000GX27NH5	1,47
DE000GX27NK9	1,67
DE000GX27NS2	1,13
DE000GX27NZ7	1,24
DE000GX2RDS0	0,65
DE000GX2REB4	0,77
DE000GX2RF97	0,73
DE000GX2RFF2	0,97
DE000GX4B4T0	0,33

Faktor Zertifikate

ISIN	Kündigungsbetrag (in EUR)
DE000GB7AC82	13,14

ISIN	Kündigungsbetrag (in EUR)
DE000GC176F8	10,09
DE000GC82MT1	60,54
DE000GC82MY1	4,93
DE000GF2HQG0	43,3
DE000GF3THP3	1,53
DE000GF5M2C3	0,58
DE000GF74WL7	1,21
DE000GF7UTR3	3,41
DE000GF8YQK4	2,4
DE000GH13WY4	5,92
DE000GH20MZ7	5,75
DE000GH26079	16,25
DE000GH29F31	1,99
DE000GH2C719	1,88
DE000GH2C7J8	4,79
DE000GH7CSN0	4,35
DE000GH8LXW0	14,81
DE000GX0WMJ4	13,37
DE000GX237C0	0,32
DE000GX29WR1	1,5
DE000GX2MZ98	1,38
DE000GX379A4	1,91

Barrier Reverse Convertible Wertpapiere

ISIN	Kündigungsbetrag (in %)
DE000GH9Y7M9	106,86
DE000GH49MM4	107,53
DE000GH78Q61	106,01
DE000GH9Y7P2	107,95
DE000GH78JZ1	103,17
DE000GH2NDW1	108,51
DE000GF6XXB5	116,09
DE000GF6XX33	115,84
DE000GH49M20	104,74
DE000GH49LM6	104,49
DE000GH78PZ8	103,28
DE000GH49MR3	105,82
DE000GH78K91	103,54

ISIN	Kündigungsbetrag (in %)
DE000GH49M46	107,95

Bonus Wertpapiere

ISIN	Kündigungsbetrag (in EUR)
DE000GH98KS2	109,78
DE000GH3JGG3	89,44
DE000GH6UZZ3	96,07
DE000GX3HE65	126,92
DE000GX3HE57	102,61
DE000GX1D875	88,95
DE000GH7Q0W5	119,55
DE000GH5K0H4	86,44
DE000GH8ECW9	119,62

Capped Bonus Wertpapiere

ISIN	Kündigungsbetrag (in EUR)
DE000GH914L5	76,18
DE000GH7J6A7	119,54
DE000GH150R3	70,67
DE000GH6UPN0	79,5
DE000GX2M6B2	79,37
DE000GF70ET6	63,97
DE000GH6UPP5	79,16
DE000GX3GQM6	84,46
DE000GF8X839	75,94
DE000GH35KM7	89,87
DE000GH4PJC1	92,56
DE000GH35PA1	81,55

Reverse Bonus Wertpapiere

ISIN	Kündigungsbetrag (in EUR)
DE000GH4HWJ6	84,3
DE000GF842K2	11,96
DE000GH1CV49	40,51
DE000GX2S7L3	98,05
DE000GF842Q9	17,46
DE000GH3JUE9	86,02

ISIN	Kündigungsbetrag (in EUR)
DE000GH4HVJ8	97,54
DE000GH3JUG4	67,08

Capped Reverse Bonus Wertpapiere

ISIN	Kündigungsbetrag (in EUR)
DE000GH50CR2	84,21
DE000GH8GTL1	90,68
DE000GH8GTV0	97,54
DE000GF7TLF7	10,04
DE000GH70YD4	87,38
DE000GH22821	28,78
DE000GH98S57	86,02
DE000GX0KM97	58,62
DE000GH8GTP2	67,15
DE000GX3L2X5	97,44

Frankfurt am Main, 14. Dezember 2021
Goldman Sachs Bank Europe SE

Announcement relating to
**Mini Future Warrants, Open End Turbo Warrants, Factor Certificates, Barrier
Reverse Convertible Securities, Bonus Securities, Capped Bonus Securities, Reverse
Bonus Securities and Capped Reverse Bonus Securities**
of Goldman Sachs Bank Europe SE
linked to
Daimler AG

On 1 October 2021 the spin-off of Daimler Truck Holding AG was approved by shareholders at an Extraordinary General Meeting of Daimler AG. Shareholders of Daimler AG shall be entitled to receive one Daimler Truck Holding AG share for every two Daimler AG shares held. The effective date of the spin-off is 10 December 2021.

Goldman Sachs Bank Europe SE has determined in its reasonable discretion that in relation to the Mini Future Warrants, Open End Turbo Warrants, Factor Certificates, Barrier Reverse Convertible Securities, Bonus Securities, Capped Bonus Securities, Reverse Bonus Securities and Capped Reverse Bonus Securities linked to Daimler AG (the "**Securities**") set forth in the tables below no adjustment of the conditions of the Securities it could make due to the spin-off of Daimler Truck Holding AG would produce a commercially reasonable result. Therefore, Goldman Sachs Bank Europe SE terminates the Securities in accordance with the conditions of the Securities with effect to 15 December 2021 (the "**Termination Date**").

The following termination amount in relation to the Securities (the "**Termination Amount**") that will be transferred to the Security Holders has been determined on the basis of the last price published for Daimler AG (ISIN: DE0007100000; Reuters Code: DAIGn.DE) by XETRA prior to the spin-off on 9 December 2021.

Mini Future Warrants

ISIN	Termination Amount (in EUR)
DE000GC0GGF2	7.45
DE000CH08308	6.9
DE000GC026N9	6.81
DE000GC0SGS0	6.7
DE000GF5UGF9	7.97
DE000GF5UJX6	4.78
DE000GF6L1C5	3.89
DE000GF6L1E1	4.04
DE000GF9LZ32	3.48
DE000GF9M038	3.28
DE000GH13358	2.47
DE000GH134Y3	2.7
DE000GH2P3D5	2.06

ISIN	Termination Amount (in EUR)
DE000GH48B99	3.73
DE000GH48BA4	4.97
DE000GH99TZ6	2.21
DE000GH99UA7	2.25
DE000GX21184	1.64
DE000GX211R3	1.53
DE000GX2P4K5	1.09

Open End Turbo Warrants

ISIN	Termination Amount (in EUR)
DE000GF5V0Y0	4.19
DE000GF6BGB6	3.7
DE000GF6DCT3	3.49
DE000GF6DCU1	3.5
DE000GF6DDE3	0.99
DE000GF9TZE6	3.05
DE000GH18HP2	3.1
DE000GH1DRD4	2.69
DE000GH1DRE2	2.55
DE000GH1DRV6	2.15
DE000GH1DRW4	2.35
DE000GH1DRY0	2.21
DE000GH1DRZ7	2.28
DE000GH2ZUP3	1.82
DE000GH47TD2	4.92
DE000GX27N82	1.74
DE000GX27NF9	1.63
DE000GX27NH5	1.47
DE000GX27NK9	1.67
DE000GX27NS2	1.13
DE000GX27NZ7	1.24
DE000GX2RDS0	0.65
DE000GX2REB4	0.77
DE000GX2RF97	0.73
DE000GX2RFF2	0.97
DE000GX4B4T0	0.33

Factor Certificates

ISIN	Termination Amount (in EUR)
DE000GB7AC82	13.14
DE000GC176F8	10.09
DE000GC82MT1	60.54
DE000GC82MY1	4.93
DE000GF2HQG0	43.3
DE000GF3THP3	1.53
DE000GF5M2C3	0.58
DE000GF74WL7	1.21
DE000GF7UTR3	3.41
DE000GF8YQK4	2.4
DE000GH13WY4	5.92
DE000GH20MZ7	5.75
DE000GH26079	16.25
DE000GH29F31	1.99
DE000GH2C719	1.88
DE000GH2C7J8	4.79
DE000GH7CSN0	4.35
DE000GH8LXW0	14.81
DE000GX0WMJ4	13.37
DE000GX237C0	0.32
DE000GX29WR1	1.5
DE000GX2MZ98	1.38
DE000GX379A4	1.91

Barrier Reverse Convertible Securities

ISIN	Termination Amount (in per cent.)
DE000GH9Y7M9	106.86
DE000GH49MM4	107.53
DE000GH78Q61	106.01
DE000GH9Y7P2	107.95
DE000GH78JZ1	103.17
DE000GH2NDW1	108.51
DE000GF6XXB5	116.09
DE000GF6XX33	115.84
DE000GH49M20	104.74

ISIN	Termination Amount (in per cent.)
DE000GH49LM6	104.49
DE000GH78PZ8	103.28
DE000GH49MR3	105.82
DE000GH78K91	103.54
DE000GH49M46	107.95

Bonus Securities

ISIN	Termination Amount (in EUR)
DE000GH98KS2	109.78
DE000GH3JGG3	89.44
DE000GH6UZZ3	96.07
DE000GX3HE65	126.92
DE000GX3HE57	102.61
DE000GX1D875	88.95
DE000GH7Q0W5	119.55
DE000GH5K0H4	86.44
DE000GH8ECW9	119.62

Capped Bonus Securities

ISIN	Termination Amount (in EUR)
DE000GH914L5	76.18
DE000GH7J6A7	119.54
DE000GH150R3	70.67
DE000GH6UPN0	79.5
DE000GX2M6B2	79.37
DE000GF70ET6	63.97
DE000GH6UPP5	79.16
DE000GX3GQM6	84.46
DE000GF8X839	75.94
DE000GH35KM7	89.87
DE000GH4PJC1	92.56
DE000GH35PA1	81.55

Reverse Bonus Securities

ISIN	Termination Amount (in EUR)
DE000GH4HWJ6	84.3

ISIN	Termination Amount (in EUR)
DE000GF842K2	11.96
DE000GH1CV49	40.51
DE000GX2S7L3	98.05
DE000GF842Q9	17.46
DE000GH3JUE9	86.02
DE000GH4HVJ8	97.54
DE000GH3JUG4	67.08

Capped Reverse Bonus Securities

ISIN	Termination Amount (in EUR)
DE000GH50CR2	84.21
DE000GH8GTL1	90.68
DE000GH8GTV0	97.54
DE000GF7TLF7	10.04
DE000GH70YD4	87.38
DE000GH22821	28.78
DE000GH98S57	86.02
DE000GX0KM97	58.62
DE000GH8GTP2	67.15
DE000GX3L2X5	97.44

Frankfurt am Main, 14 December 2021
Goldman Sachs Bank Europe SE