

Announcement relating to the following
- Adjustment -
Turbo Certificates and Trader Certificates
of Goldman Sachs Bank Europe SE
linked to
Foreign Exchange Rates
(EUR/GBP (WM Company FX-Fixing))

Indices

(AEX-Index®, CAC 40® Index, DAX® (Performance Index), EURO STOXX 50® Index (Price EUR), EURO STOXX® 50 Low Carbon Price EUR Index, EURO STOXX® Banks (Price EUR) Index, STOXX® Europe 600 ESG-X Price EUR Index and STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Price EUR Index)

Shares

(Aalberts Industries N.V.; ABN AMRO Bank N.V.; adidas AG; ADYEN N.V.; Aegon N.V.; Ageas N.V./S.A.; Air France-KLM S.A.; Air Liquide SA; Airbus SE; Akzo Nobel N.V.; Allianz SE; Alstom S.A.; Anheuser-Busch InBev SA/NV; Aperam S.A.; ArcelorMittal S.A.; Aaroundtown SA; ASM International N.V.; ASML Holding N.V.; AXA S.A.; Banco Santander S.A.; BASF SE; Bayer AG; Bayerische Motoren Werke AG (BMW); Beiersdorf AG; BNP Paribas S.A.; Capgemini SE; Carrefour S.A.; Commerzbank AG; COMPAGNIE DE SAINT GOBAIN SA; Compagnie Generale des Etablissements Michelin SCA; Credit Agricole S.A.; Daimler AG; Danone S.A.; Deutsche Bank AG; Deutsche Lufthansa AG; Deutsche Post AG; Deutsche Telekom AG; E.ON SE; Engie; EssilorLuxottica SA; Fresenius Medical Care AG & Co. KGaA; Fresenius SE & Co KGaA; Fugro N.V.; Galapagos N.V.; HeidelbergCement AG; Heineken N.V.; Henkel AG & Co KGaA; Hugo Boss AG; Infineon Technologies AG; ING Groep N.V.; Intesa Sanpaolo S.p.A.; Just Eat Takeaway.com N.V.; KBC Groep N.V.; Koninklijke Ahold Delhaize N.V.; Koninklijke BAM Groep N.V.; Koninklijke Boskalis Westminster N.V.; Koninklijke DSM N.V.; Koninklijke KPN N.V.; Koninklijke Philips N.V.; Koninklijke Vopak N.V.; Lanxess AG; Legrand SA; LINDE PLC; L'Oreal S.A.; LVMH Moët Hennessy Louis Vuitton SE; Münchener Rückversicherungs-Gesellschaft AG; Merck KGaA; NN Group N.V.; NV Bekaert S.A.; OCI N.V.; Orange SA; Pernod Ricard SA; PEUGEOT S.A.; Porsche Automobil Holding SE; Prosus NV; Proximus S.A.; Puma SE; QIAGEN N.V.; Randstad Holding N.V.; RELX PLC; Renault S.A.; Royal Dutch Shell plc; RWE AG; Sanofi S.A.; SAP SE; SBM Offshore N.V.; Schneider Electric SE; Scout24 AG; Siemens AG; Signify N.V.; Societe Generale S.A.; Symrise AG; ThyssenKrupp AG; TomTom N.V.; TotalEnergies SE; Ubisoft Entertainment S.A.; Umicore N.V.; Unicredit S.p.A.; Unilever PLC; United Internet AG; Valeo SA; Vallourec S.A.; Veolia Environnement S.A.; Volkswagen AG; Vonovia SE; Wolters Kluwer N.V. 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 Turbo Certificates and Trader 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 15 December 2015 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 Turbo Certificates and Trader Certificates*, which are available on the following websites:

www.gsmarkets.nl/en/services/libor-transition

www.gsmarkets.fr/en/services/libor-transition

www.gsmarkets.be/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

Turbo Certificates

ISIN	ISIN	ISIN	ISIN
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NL0015177684	NLGS0000NNV4	NLGS000115P8	NLGS0000VS74
NL0015177676	NLGS0000NNS0	NLGS000115O1	NLGS0000VS66
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Trader Certificates

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