

The Goldman Sachs Group, Inc. Euro Medium-Term Notes, Series F

This Prospectus Supplement No. 2 (the “Prospectus Supplement”) to the Base Prospectus, dated April 19, 2018 and approved by the Commission de Surveillance du Secteur Financier (the “CSSF”) on April 19, 2018 (the “Base Prospectus”), constitutes a supplement to the Base Prospectus for the purposes of Article 13 of Chapter 1 of Part II of the Luxembourg Law on Prospectuses for Securities dated July 10, 2005, as amended (the “Luxembourg Law”) and should be read in conjunction therewith and with Prospectus Supplement No. 1, dated May 7, 2018. The terms defined in the Base Prospectus have the same meaning when used in this Prospectus Supplement.

To the extent that there is any inconsistency between (a) any statement in this Prospectus Supplement or any statement incorporated by reference in this Prospectus Supplement and (b) any other statement in or incorporated by reference in the Base Prospectus and Supplement No. 1, the statements in (a) above will prevail. Save as disclosed in this Prospectus Supplement, as at the date hereof there has been no other significant new factor, material mistake or inaccuracy which would affect the assessment of securities to be offered to the public or listed and admitted to trading on an EU regulated market pursuant to the Base Prospectus as previously supplemented by Supplement No. 1, relating to the information included in the Base Prospectus, since the publication of Supplement No. 1.

The following amendments are hereby made to the Base Prospectus:

- On p. 53 of the Base Prospectus, the risk factor under the heading “Considerations Relating to Notes Linked to Benchmark Underlyers such as LIBOR and EURIBOR” is hereby deleted in its entirety and replaced with the following:

U.K. Regulators Will No Longer Persuade or Compel Banks to Submit Rates for Calculation of LIBOR After 2021; Interest Rate Benchmark May Be Discontinued

On July 27, 2017, the Chief Executive of the U.K. Financial Conduct Authority (the “FCA”), which regulates LIBOR, announced that the FCA will no longer persuade or compel banks to submit rates for the calculation of LIBOR after 2021. Such announcement indicates that the continuation of LIBOR on the current basis cannot and will not be guaranteed after 2021. It is not possible to predict the effect that this announcement or any such discontinuance will have on the LIBOR rate or your notes. If, in respect of any LIBOR note or EURIBOR note, the calculation agent determines on the relevant interest determination date that the LIBOR base rate or EURIBOR base rate, as applicable has been discontinued, then the calculation agent will use a substitute or successor base rate that it has determined in its sole discretion is most comparable to the LIBOR base rate or EURIBOR base rate, as applicable, provided that if the calculation agent determines there is an industry-accepted successor base rate, then the calculation agent shall use such successor base rate. If the calculation agent has determined a substitute or successor base rate in accordance with the foregoing, the calculation agent in its sole discretion may determine the business day convention, the definition of business day and the interest determination date to be used and any other relevant methodology for calculating such substitute or successor base rate, including any adjustment factor needed to make such substitute or successor base rate comparable to the LIBOR base rate or EURIBOR base rate, as applicable, in a manner that is consistent with industry-accepted practices for such substitute or successor base rate.

- The text under the heading “EURIBOR Notes” on p. 81 of the Base Prospectus is hereby deleted in its entirety and replaced with the following:

If you purchase a “EURIBOR” note (“Base Rate”: EURIBOR), your note will bear interest at a base rate equal to the interest rate for deposits in euros designated as “EURIBOR” and currently sponsored jointly by the European Banking Federation and ACI — The Financial Market Association, or any company established by the joint sponsors (or their successors) for purposes of

compiling and publishing that rate. In addition, the EURIBOR base rate will be adjusted by the spread or spread multiplier, if any, specified in your final terms. EURIBOR will be determined in the following manner:

EURIBOR for the relevant interest reset date will be the offered rate for deposits in euros having the underlying maturity specified in your final terms, as that rate appears on the Reuters screen EURIBOR01 page (or if specified in your final terms, the Underlyer Screen Page) (or any successor or replacement service or page) as of approximately 11:00 A.M., Brussels time, on the relevant EURIBOR interest determination date.

If the calculation agent determines on the relevant interest determination date that the EURIBOR base rate has been discontinued, then the calculation agent will use a substitute or successor base rate that it has determined in its sole discretion is most comparable to the EURIBOR base rate, provided that if the calculation agent determines there is an industry-accepted successor base rate, then the calculation agent shall use such successor base rate. If the calculation agent has determined a substitute or successor base rate in accordance with the foregoing, the calculation agent in its sole discretion may determine the business day convention, the definition of business day and the interest determination date to be used and any other relevant methodology for calculating such substitute or successor base rate, including any adjustment factor needed to make such substitute or successor base rate comparable to the EURIBOR base rate, in a manner that is consistent with industry-accepted practices for such substitute or successor base rate.

Unless the calculation agent determines to use a substitute or successor base rate as so provided in the preceding paragraph, the following will apply:

- If the rate described above does not so appear on the Reuters screen EURIBOR01 page, EURIBOR will be determined on the basis of the rates at which deposits in euros are offered by four major banks in the euro-zone interbank market, at approximately 11:00 A.M., Brussels time, on the relevant EURIBOR interest determination date, to prime banks in the euro-zone interbank market for a period of the specified underlying maturity commencing on the relevant interest reset date and in a representative amount assuming an Actual/360 day count basis. The calculation agent will request the principal euro-zone office of each of these four banks to provide a quotation of its rate. If at least two quotations are provided, EURIBOR for the relevant interest reset date will be the arithmetic mean of the quotations.
- If fewer than two quotations are provided as described in the preceding paragraph, EURIBOR for the relevant interest reset date will be the arithmetic mean of the rates quoted by major banks in the euro-zone, selected by the calculation agent, at approximately 11:00 A.M., Brussels time, on that interest reset date, for loans of euros to leading European banks for the specified underlying maturity, beginning on the relevant interest reset date, and in a representative amount.
- If no quotation is provided as described in the preceding paragraph, then the calculation agent, after consulting such sources as it deems comparable to any of the foregoing quotations or display page, or any such source as it deems reasonable from which to estimate EURIBOR or any of the foregoing lending rates, shall determine EURIBOR for that interest reset date in its sole discretion.

Investors who have already agreed to purchase or subscribe for securities offered under the Base Prospectus before this Prospectus Supplement is published shall have the right, exercisable within two working days after the publication of this Prospectus Supplement, up to and including June 26, 2018, to withdraw their acceptances in accordance with Article 13 paragraph 2 of the Luxembourg Law.

References to the Base Prospectus in the Base Prospectus shall hereafter mean the Base Prospectus as supplemented by this Prospectus Supplement and Prospectus Supplement No. 1, dated May 7, 2018. The Goldman Sachs Group, Inc. has taken all reasonable care to ensure that the information contained in the Base Prospectus, as supplemented by this Prospectus Supplement, is, to the best of its knowledge, in accordance with the facts and contains no omission likely to affect its import and accepts responsibility accordingly.

This Prospectus Supplement is not for use in, and may not be delivered to or inside, the United States.

Prospectus Supplement, dated June 22, 2018