

THESE SECURITIES DO NOT CONSTITUTE COLLECTIVE INVESTMENT SCHEMES IN THE MEANING OF THE SWISS FEDERAL ACT ON COLLECTIVE INVESTMENT SCHEMES (“CISA”). ACCORDINGLY, HOLDERS OF THE SECURITIES DO NOT BENEFIT FROM PROTECTION UNDER CISA OR SUPERVISION BY THE SWISS FINANCIAL MARKET SUPERVISORY AUTHORITY (“FINMA”).

Pricing Supplement



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GLOBAL STRUCTURED SECURITIES PROGRAMME

for the issue of Securities

BARCLAYS BANK PLC

Legal Entity Identifier: G5GSEF7VJP517OUK557

USD 2,500,000 Equity Linked Notes due August 2025 (the “Notes”)

Series NX000258540

under the Global Structured Securities Programme

Issue Price: 100.00 per cent. of par

PROHIBITION OF SALES TO EEA AND UK RETAIL INVESTORS – The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area (“EEA”) or in the United Kingdom (“UK”). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, “MiFID II”); (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended, the “Insurance Distribution Directive”), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the “Prospectus Regulation”). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the “PRIIPs Regulation”) for offering or selling the Securities or otherwise making them available to retail investors in the EEA or in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA or in the UK may be unlawful under the PRIIPs Regulation.

What is this document?

This document constitutes the Pricing Supplement of the Securities (the “Pricing Supplement”) described herein and is prepared in connection with the Offering Circular under the Global Structured Securities

Programme established by Barclays Bank PLC (the “Issuer”) and is supplemental to the Offering Circular dated 19 June 2020 as supplemented by the Supplemental Offering Circulars from time to time.

What other documents do I need to read?

This Pricing Supplement sets out the specific details of your particular issuance of Securities and supplements the terms and conditions and disclosure set out in the Offering Circular including any Supplemental Offering Circulars. Therefore, full information on the Issuer and the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular including any Supplemental Offering Circulars. The Offering Circular and any Supplemental Offering Circulars are available for viewing and copies may be obtained from the registered office of the Issuer and by electronic version from the Issue and Paying Agent whose specified office for the time being is in London.

Capitalised terms used in this Pricing Supplement, if not defined in this Pricing Supplement, have the meanings given to them in the Offering Circular and/or any Supplemental Offering Circulars.

What should I consider before investing in Securities issued under the Pricing Supplement?

Investment in Securities that are issued under this Pricing Supplement involve a significant degree of risk and if you invest in them you should be prepared to sustain a loss of all or part of your investment. You should not acquire any Securities unless (i) you understand the nature of the relevant transaction, the complexity of the transaction, the risks inherent in securities and the extent of your exposure to potential loss and (ii) any investment in such Securities is consistent with your overall investment strategy. Before investing in the Securities you should consider carefully whether the Securities you are considering acquiring are suitable in light of your investment objectives, financial capabilities and expertise. You should also consult your own business, financial, investment, legal, accounting, regulatory, tax and other professional advisers to assist you in determining the suitability of the Securities for you as an investment.

US withholding on dividend equivalent amounts: If in item 50 '*871(m) Securities*' below the Pricing Supplement provides that the Issuer has determined that the Securities are subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder, then certain actual or deemed payments on the Securities held by non-US investors generally will be subject to US withholding tax of 30 per cent without regard to any reduced rate that may apply under a treaty, as more fully described in '*US federal tax treatment of Non-US Holders*' in the Taxation section of the Offering Circular. No additional amounts will be payable in respect of such withholding taxes.

Prospective investors are urged to read the section headed “*Risk Factors*” in the Offering Circular as supplemented by the Supplemental Offering Circulars for a discussion of certain matters that should be considered when making a decision to invest in the Securities.

Who is responsible for the content of this Pricing Supplement?

The Issuer accepts responsibility for the information contained in this Pricing Supplement. To the best of its knowledge and belief, the information contained in this Pricing Supplement is in accordance with the facts and does not contain anything likely to affect its import.

Barclays

Pricing Supplement dated 13 August 2020

Distribution

The distribution or delivery of this document and the offer of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession this Pricing Supplement come are required by the Issuer to inform themselves about and to observe any such restrictions. Details of selling restrictions for various jurisdictions are set out in "*Purchase and Sale*" in the Offering Circular.

In particular, the Securities have not been, and will not be, registered under the U.S. Securities Act of 1933, as amended (the "**Securities Act**"), or with any securities regulatory authority of any state or other jurisdiction of the United States, and may not be offered or sold within the United States or to, or for the account or benefit of, U.S. persons (as defined in Regulation S under the Securities Act ("**Regulation S**")) ("**U.S. persons**"). Trading in the Securities has not been approved by the U.S. Commodity Futures Trading Commission under the U.S. Commodity Exchange Act of 1936, as amended. Securities in bearer form may be subject to US tax law requirements. Subject to certain exceptions, the Securities may not at any time be offered, sold or delivered in the United States or its possessions or to United States persons (as defined in the US Internal Revenue Code of 1986, as amended), nor may any United States persons at any time trade or maintain a position in such Securities.

REGULATORY REVIEW AND IMPORTANT INFORMATION FOR PROSPECTIVE INVESTORS:

THE OFFERING CIRCULAR HAS NOT BEEN SUBMITTED TO, REVIEWED BY OR APPROVED BY THE UNITED KINGDOM FINANCIAL CONDUCT AUTHORITY IN ITS CAPACITY AS COMPETENT AUTHORITY UNDER THE FINANCIAL SERVICES AND MARKETS ACT 2000 (THE "FSMA") OR ANY OTHER REGULATORY AUTHORITY IN ITS CAPACITY AS COMPETENT AUTHORITY IN THE EU OR THE LONDON STOCK EXCHANGE PLC OR ANY OTHER STOCK EXCHANGE WHICH CONSTITUTES A REGULATED MARKET FOR THE PURPOSES OF DIRECTIVE 2014/65/EU AND REGULATION (EU) NO 600/2014 (TOGETHER, AMENDED, "MiFID II/MiFIR").

THIS MEANS THAT THE OFFERING CIRCULAR DOES NOT COMPRISE (I) A BASE PROSPECTUS FOR THE PURPOSES OF ARTICLE 8 OF REGULATION (EU) 2017/1129 (AS AMENDED, THE "PROSPECTUS REGULATION"), OR (II) LISTING PARTICULARS FOR THE PURPOSES OF SECTION 79 OF THE FSMA OR ANY OTHER RULES OR REGULATIONS RELATED TO A LISTING ON ANY REGULATED MARKET FOR THE PURPOSES OF MiFID II/MiFIR OF ANY STOCK EXCHANGE.

As a result of the Offering Circular not having been approved by any regulatory authority in its capacity as a competent authority, you should be aware that:

- the Offering Circular may not include the type, level and detail of disclosure required by the Prospectus Regulation or other UK or EU legislation concerning disclosure requirements; and
- if you acquire Securities to which the Offering Circular relates you will not have any recourse to the Issuer under any Prospectus Regulation related liability regime, including but not limited to provisions for compensation arising under Section 90 of the FSMA.

The Offering Circular has been prepared on the basis that any offer of Securities in a Member State of the European Economic Area or the United Kingdom (each, a "**Relevant State**") will be made under an exemption in the Prospectus Regulation from the requirement to publish a prospectus for offers of such Securities.

Accordingly, if you are making or intending to make an offer of Securities to which the Offering Circular as supplemented from time to time (by any Supplemental Offering Circular) relates, as amended or supplemented by the Pricing Supplement in any Relevant State, you must only do so in circumstances where no obligation to publish a prospectus under Article 3 of the Prospectus Regulation arises. The Issuer has not authorised and will not authorise any offer of Securities which would require the Issuer or any other entity to publish a prospectus in respect of such offer.

Securities issued under the Programme may be unlisted or an application may be made for Securities to be listed on any stock exchange other than any stock exchange or market which constitutes a regulated market for the purposes of MiFID II/MiFIR. Please refer to Part B “*Listing and Admission to Trading*” for information on if this offer of Securities is unlisted or listed and details on this.

Swiss Distribution Rules:

The Securities may not be distributed to retail investors in Switzerland. This Pricing Supplement shall not be dispatched, copied to or otherwise made available to, and the Securities may not be offered for sale to any person in Switzerland, except to Professional and Institutional Investors as defined in article 4 (3) and (4) of the Swiss Federal Financial Services Act (“FinSA”), i.e. to a) financial intermediaries according to the Swiss Federal Banking Act of 8 November 1934, the Swiss Federal Financial Institutions Act of 15 June 2018 and the Swiss Federal Collective Investment Scheme Act, b) insurance institutions according to the Swiss Federal Insurance Supervision Act, c) foreign clients who are under prudential supervision similar to a) and b), d) central banks, e) public entities with professional treasury department, f) retirement benefits institutions with professional treasury department g) companies with professional treasury department, h) large companies (as defined below) i) investment structures with professional treasury department established for high net worth retail investors.

Large companies are defined in Art 4 (5) FinSA as companies which exceed two of the following criteria: (i) balance sheet total of CHF 20 million; (ii) sales revenue of CHF 40 million; (iii) shareholder’s equity of CHF 2 million. High net worth retail investors and investment structures established for such investors can confirm in writing to be professional investors (opting-out), Art 5 (1) FinSA. High net worth retail investors are defined in Art 5 (2) FinSA as individuals who provide evidence that (i) based on his/her education and his/her professional experience or based on a comparable experience in the financial sector, he/she has the necessary know-how, to understand the risks connected to the investment in the Securities and who has financial assets of at least CHF 500,000 at his/her disposal, or (ii) who has financial assets of at least CHF 2 million at his/her disposal. Professional investors who are not Institutional Investors can confirm in writing to be retail investors (opting-in).

This document is neither a prospectus according to Art 652a or Art 1156 of the Swiss Federal Code of Obligations or Art 40 et seq. FinSA nor a simplified prospectus according to Art 5 of the Swiss Act on Collective Investment Schemes (“CISA”) (status as of 1 March 2013). The Securities do not constitute an investment in a collective investment scheme and are not subject to the CISA nor to the supervision of the Swiss Financial Market Supervisory Authority FINMA.

PART A
Terms and Conditions of the Securities

The Securities shall have the following terms and conditions, which shall complete, modify and/or amend the Base Conditions and/or any applicable Relevant Annex(es) set out in the Offering Circular dated 19 June 2020.

| | |
|-------------------------|-----------------------------|
| Issuer: | Barclays Bank PLC |
| Manager: | Barclays Bank PLC |
| Determination Agent: | Barclays Bank PLC |
| Issue and Paying Agent: | The Bank of New York Mellon |
| Stabilising Manager: | N/A |
| Registrar: | N/A |
| CREST Agent: | N/A |
| Paying Agents: | N/A |
| Transfer Agent: | N/A |
| Exchange Agent: | N/A |
| Additional Agents: | N/A |

THE SECURITIES HAVE NOT BEEN AND WILL NOT BE REGISTERED UNDER THE US SECURITIES ACT OF 1933, AS AMENDED (THE "SECURITIES ACT"). SUBJECT TO CERTAIN EXCEPTIONS, THE SECURITIES MAY NOT BE OFFERED OR SOLD WITHIN THE UNITED STATES OR ITS POSSESSIONS OR TO UNITED STATES PERSONS (AS DEFINED IN THE US INTERNAL REVENUE CODE OF 1986 (THE "CODE")). THIS PRICING SUPPLEMENT HAS BEEN PREPARED BY THE ISSUER FOR USE IN CONNECTION WITH THE OFFER AND SALE OF THE SECURITIES OUTSIDE THE UNITED STATES TO NON-U.S. PERSONS IN RELIANCE ON REGULATION S. FOR A DESCRIPTION OF THESE AND CERTAIN FURTHER RESTRICTIONS ON OFFERS AND SALES OF THE SECURITIES AND DISTRIBUTION OF THIS PRICING SUPPLEMENT, THE OFFERING CIRCULAR AND THE SUPPLEMENTAL OFFERING CIRCULARS, SEE "*PURCHASE AND SALE*" IN THE OFFERING CIRCULAR.

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| 1 | (i) Series: | NX000258540 |
| | (ii) Tranche: | 1 |
| 2 | Issue Currency: | United States dollars ("USD") |
| 3 | Notes: | Applicable |
| | (i) Aggregate Nominal Amount as at the Issue Date: | USD 2,500,000 |
| | (ii) Specified Denomination: | USD 1,000 |
| | (iii) Minimum Tradable Amount: | N/A |
| | (iv) Calculation Amount as at the Trade Date and Issue Date: | Specified Denomination For the purposes hereof, all references in the Conditions to "Calculation Amount per Security" shall be construed as references to "Calculation Amount" as defined in this Pricing Supplement |
| | (v) Provisions relating to redenomination: | N/A |
| 4 | Certificates: | N/A |
| 5 | Form: | |
| | (i) Global/Definitive/Uncertificated and dematerialised: | Global Bearer Securities: Permanent Global Security |
| | (ii) NGN Form: | Applicable |
| | (iii) Held under the NSS: | N/A |
| | (iv) CGN Form: | N/A |
| | (v) CDIs: | N/A |
| 6 | Trade Date: | 6 August 2020 |
| 7 | Issue Date: | 13 August 2020 |
| 8 | Redemption Date: | 13 August 2025 |
| 9 | Issue Price: | 100.00 per cent. of the Aggregate Nominal Amount |
| 10 | The following Relevant Annex shall apply to the Securities: | Equity Linked Annex |
| 11 | Interest: | Applicable |
| 12 | Interest Amount: | (a) If the Valuation Price of each Share on the relevant Interest Valuation Date is greater than or equal to its Interest Barrier: 3.775% × Calculation Amount + Y × 3.775% × Calculation Amount (b) If the Valuation Price of any Share on the relevant Interest Valuation Date is less than its |

Interest Barrier, no interest amount will be paid on the corresponding Interest Payment Date.

Where:

“i” represents an integer from 1 to 4 and each iteration of “i” represents a corresponding Share, as asset out in Schedule 1.

“Initial Price” means, in respect of a Share, the Valuation Price of that Share on the Initial Valuation Date, as set out in Schedule 1.

“Initial Valuation Date” means, where “i” represents the integers 1 and 2: 6 August 2020; or where “i” represents the integers 3 and 4: 7 August 2020.

“Interest Barrier” means, in respect of each Share, 70.00 per cent. of the Initial Price of that Share, as set out in Schedule 1.

“Interest Valuation Date” means each Interest Valuation Date as set out in Schedule 2.

“Valuation Price” means, in respect of each Share, a Valuation Date and any relevant Scheduled Trading Day, the price of the Share at the Valuation Time on such day, as determined by the Determination Agent.

“Y” means the number of previous Interest Payment Dates in respect of which no interest was paid (after which such Interest Payment Dates shall be considered to have had interest paid).

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| 13 | Interest Rate: | N/A |
| 14 | Floating Rate Determination: | N/A |
| 15 | CMS Rate Determination: | N/A |
| 16 | Margin: | N/A |
| 17 | Minimum/Maximum Interest Rate: | N/A |
| 18 | Interest Commencement Date: | N/A |
| 19 | Interest Determination Date: | N/A |
| 20 | Interest Calculation Periods: | N/A |
| 21 | Interest Payment Dates: | Each Interest Payment Date as set out in Schedule 2 |
| 22 | Day Count Fraction: | N/A |

- 23 Fall back provisions, rounding provisions, denominator and any other terms relating to the method of calculating interest, if different from those set out in the Base Conditions: N/A
- 24 Settlement Method: (i) For the purposes of Condition 5.1 (*Redemption and redemption by instalments*) of the Base Conditions:
Cash Settlement
(ii) For the purposes of Condition 5.5 (*Early redemption following the occurrence of a Specified Early Redemption Event*) of the Base Conditions:
Cash Settlement
- 25 Settlement Currency: USD
- 26 Settlement Number: As defined in Condition 25 (*Definitions*) of the Base Conditions
- 27 Terms relating to Cash Settled Securities:
- (i) Final Cash Settlement Amount: (a) If, in respect of the Worst Performing Share, the Valuation Price on the Final Valuation Date is equal to or greater than the relevant Strike Price, an amount equal to the Calculation Amount.
(b) If, in respect of the Worst Performing Share, the Valuation Price on the Final Valuation Date is less than the relevant Strike Price, an amount equal to the Calculation Amount multiplied by the Valuation Price of the Worst Performing Share on the Final Valuation Date and divided by the Strike Price of the Worst Performing Share.
- Where:
- “**Final Valuation Date**” means 6 August 2025.
- “**Strike Price**” means, in respect of each Share, 65.00 per cent. of the Initial Price of that Share as set out in Schedule 1.
- “**V_{(i)Final}**” means the Valuation Price on the Final Valuation Date of Share_i.
- “**V_{(i)Initial}**” means the Initial Price of Share_i.
- “**Valuation Price**” means, in respect of each Share, a Valuation Date and any relevant Scheduled Trading Day, the price of the Share at the Valuation Time on such day, as determined by the

Determination Agent.

“**Worst Performing Share**” means the Share with the lowest performance of all the Shares, calculated as follows:

$$\frac{V_{(i)Final}}{V_{(i)Initial}}$$

Provided that where more than one Share has the same lowest performance, the Determination Agent shall in its sole discretion select which of the Shares with the same lowest performance shall be the Worst Performing Share.

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| (ii) | Early Cash Settlement Amount: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| (iii) | Early Cash Redemption Date: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| 28 | Terms relating to Physically Delivered Securities: | N/A |
| 29 | Nominal Call Event: | N/A |
| 30 | Call Option: | N/A |
| 31 | Put Option: | N/A |
| 32 | Specified Early Redemption Event: | Applicable |

If the Valuation Price of each Share on any Autocall Valuation Date is equal to or greater than its respective Autocall Barrier, the Issuer shall notify the Securityholder upon the occurrence of such event and shall redeem all of the Securities (in whole only) early at the Specified Early Cash Settlement Amount on the Specified Early Cash Redemption Date.

Where:

“**Autocall Barrier**” means, in respect of each Share, the Initial Price of that Share, multiplied by the relevant Autocall Barrier Percentage.

“**Autocall Barrier Percentage**” means each Autocall Barrier Percentage, corresponding to the relevant Autocall Valuation Date, as set out in Schedule 2.

“**Autocall Valuation Date**” means each Autocall Valuation Date as set out in Schedule 2.

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| (i) | Automatic Early Redemption: | Applicable |
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| | (ii) Cash Settled Securities: | |
| | (a) Specified Early Cash Settlement Amount: | Calculation Amount × 100% |
| | (b) Specified Early Cash Redemption Date(s): | Each Specified Early Cash Redemption Date, as set out in Schedule 2 |
| | (iii) Physically Delivered Securities: | N/A |
| | (iv) Specified Early Redemption Notice Period: | At least 5 Business Days |
| 33 | Maximum and Minimum Redemption Requirements: | N/A |
| 34 | Additional Disruption Events: | |
| | (i) The following constitute Additional Disruption Event(s): | |
| | (a) Change in Law: | Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions |
| | (b) Currency Disruption Event: | Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions |
| | (c) Issuer Tax Event: | Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions |
| | (d) Extraordinary Market Disruption: | Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions |
| | (ii) Hedging Disruption: | Applicable as per the Equity Linked Conditions |
| | (iii) Increased Cost of Hedging: | N/A |
| | (iv) Affected Jurisdiction Hedging Disruption: | N/A |
| | (v) Affected Jurisdiction Increased Cost of Hedging: | N/A |
| | (vi) Cessation of CREST Eligibility: | N/A |
| | (vii) Other Additional Disruption Event(s): | Applicable See also 35(xii) |
| 35 | Share Linked Securities: | Applicable |
| | (i) Shares (each a “Reference Asset”) | A basket comprised of 4 shares (each a “Share” and together, the “Basket”) as set out in Schedule 1. |
| | (ii) Exchanges: | In respect of each Share, as set out in Schedule 1 |
| | (iii) Related Exchanges: | In respect of each Share, all Exchanges. |
| | (iv) Exchange Rate: | N/A |
| | (v) Weighting for each Reference Asset comprising the Basket of Reference Assets: | N/A |

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| (vi) Initial Price of each Reference Asset: | In respect of each Share, as set out in Paragraph 12 of this Pricing Supplement. |
| (vii) Number of Shares: | N/A |
| (viii) Substitution of Shares: | Substitution of Shares – Standard is applicable |
| (ix) Valuation Date: | The Initial Valuation Date, each Interest Valuation Date, each Autocall Valuation Date and the Final Valuation Date. |
| (x) Valuation Time: | As per the Equity Linked Annex |
| (xi) Averaging: | N/A |
| (xii) The following constitute Additional Disruption Event(s) in respect of Share Linked Securities: | |
| (a) Foreign Ownership Event: | N/A |
| (b) Insolvency Filing: | Applicable as per the Equity Linked Conditions |
| (c) Increased Cost of Stock Borrow: | N/A |
| (d) Loss of Stock Borrow: | N/A |
| (e) Fund Disruption Event: | N/A |
| (f) Merger Event: | If deemed by the Issuer in accordance with the Equity Linked Condition 2.2 (<i>Merger Events</i>) |
| (g) Nationalisation: | If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>) |
| (h) Insolvency: | If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>) |
| (i) Delisting: | If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>) |
| (j) Tender Offer: | If deemed by the Issuer in accordance with the Equity Linked Condition 2.4 (<i>Tender Offers</i>) |
| (xiii) FX Disruption Event: | N/A |
| (xiv) FX Inbound Valuation Disruption Event: | N/A |
| (xv) Market Access Dividend and Rights Issue Provisions: | N/A |
| (xvi) Dividend Exchange Rate: | N/A |
| (xvii) Stock Dividends and Rights Issue – cash only: | N/A |

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| | (xviii) FINI Early Redemption Event: | N/A |
| | (xix) ODI Early Redemption Event: | N/A |
| | (xx) China Connect Early Redemption Event: | N/A |
| | (xxi) China A Early Redemption Event: | N/A |
| | (xxii) China B Early Redemption Event: | N/A |
| | (xxiii) China Restriction Early Redemption Event: | N/A |
| | (xxiv) Local Jurisdiction Taxes and Expenses: | N/A |
| | (xxv) China Connect Service: | N/A |
| | (xxvi) Other adjustments: | N/A |
| 36 | Index Linked Securities (<i>Equity indices only</i>): | N/A |
| 37 | Inflation Linked Securities: | N/A |
| 38 | FX Linked Securities: | N/A |
| 39 | Credit Linked Securities: | N/A |
| 40 | Commodity Linked Securities: | N/A |
| 41 | (i) Barclays Commodity Index Linked Securities (Section 2 of the Barclays Index Annex): | N/A |
| | (ii) Barclays Equity Index Linked Securities (Section 3 of the Barclays Index Annex): | N/A |
| | (iii) Barclays FX Index Linked Securities (Section 4 of the Barclays Index Annex): | N/A |
| | (iv) Barclays Interest Rate Index Linked Securities (Section 5 of the Barclays Index Annex): | N/A |
| | (v) Barclays Emerging Market Index Linked Securities (Section 6 of the Barclays Index Annex): | N/A |
| 42 | Short Form Barclays Index Annex Securities: | N/A |
| 43 | Bond Linked Securities: | N/A |
| 44 | Fund Linked Securities: | N/A |
| 45 | Additional provisions relating to Taxes and Settlement Expenses: | N/A |
| 46 | Business Day: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| 47 | Additional Business Centre(s): | N/A |

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| 48 | Non-US Selling Restrictions: | Investors are bound by the selling restrictions of the relevant jurisdiction(s) in which the Securities are to be sold as set out in the Offering Circular. In addition, no action has been taken or will be taken that would permit a public offering of the Securities or possession or distribution of any offering material in relation to the Securities in any jurisdiction where action for that purpose is required. No offers, sales, re-sales or deliveries of any Securities or distribution of any offering material relating to the Securities, directly or indirectly, may be made in or from any jurisdiction except in circumstances which will result in compliance with any applicable laws and regulations and which will not impose any obligation on the Issuer, the Manager and the Determination Agent. |
| 49 | Applicable TEFRA exemption: | TEFRA is not applicable |
| 50 | 871(m) Securities: | The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder. |
| 51 | Business Day Convention: | Following |
| 52 | Relevant Clearing Systems: | Euroclear Clearstream |
| 53 | If syndicated, names of Managers: | N/A |
| 54 | (i) Details relating to Partly Paid Securities: | N/A |
| | (ii) Details relating to Instalment Notes: | N/A |
| 55 | Relevant securities codes: | ISIN: XS2160754631 Common Code: 216075463 Valorennummer: 56126644 |
| 56 | Modifications to the Master Subscription Agreement and/or Master Agency Agreement: | N/A |
| 57 | Prohibition of Sales to EEA and UK Retail Investors: | Applicable – see the cover page of this Pricing Supplement |
| 58 | Additional Conditions and/or modification to the Conditions of the Securities: | Delay or Postponement of Payments and Settlement If the determination of a price or level used to |

calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) the second Business Day following the date on which such price or level is determined. No additional amounts shall be payable or deliverable by the Issuer because of such postponement.

If the date on which any amount is payable in respect of any Security is not a Business Day then payment will not be made until the next succeeding day which is a Business Day. No additional amounts shall be payable because of such postponement.

59 Governing law:

English law

PART B
Other Information

1 LISTING AND ADMISSION TO TRADING

Listing: Application will be made by the Issuer (or on its behalf) for the Securities to be listed on the official list of the Irish Stock Exchange trading as Euronext Dublin ("Euronext Dublin") and admitted to trading on the Global Exchange Market ("GEM") of Euronext Dublin on or around the Issue Date.

2 RATINGS

Ratings: The Securities have not been individually rated.

3 INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save as discussed in "*Purchase and Sale*", so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

4 REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

| | |
|---------------------------------|-----------------|
| (i) Reasons for the offer: | General funding |
| (ii) Estimated net proceeds: | N/A |
| (iii) Estimated total expenses: | N/A |

5 FIXED RATE SECURITIES ONLY - YIELD

Indication of yield: N/A

6 FLOATING RATE SECURITIES ONLY - HISTORIC INTEREST RATES

N/A

7 PERFORMANCE OF REFERENCE ASSET(S) OR OTHER VARIABLE, EXPLANATION OF EFFECT OF VALUE ON INVESTMENT AND ASSOCIATED RISKS AND OTHER INFORMATION CONCERNING THE REFERENCE ASSET(S) AND/OR OTHER UNDERLYING

N/A

8 PERFORMANCE OF RATES OF EXCHANGE AND EXPLANATION OF EFFECT ON VALUE OF INVESTMENT

N/A

9 OPERATIONAL INFORMATION

| | |
|---|---|
| Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking Société Anonyme (together with their addresses) and the relevant identification number(s): | N/A |
| Delivery: | Delivery free of payment |
| Names and addresses of additional Paying Agents(s) (if any): | N/A |
| Intended to be held in a manner which would allow Eurosystem eligibility: | Yes. Note that the designation 'yes' simply means that the Securities are intended upon issue to be deposited with one of the International Central Securities Depositories ("ICSDs") as common safekeeper and does not necessarily mean that the Securities will be recognised as eligible collateral for Eurosystem monetary policy and intra-day credit operations by the Eurosystem, either upon issue or at any or all times during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met |

The Issue Price includes a commission element shared with a third party. Further details of the commission element are available upon request.

Schedule 1

Basket

| i | Share | Bloomberg code | Exchange | ISIN | Reference Asset Currency | Initial Price | Strike Price (65.00% of the Initial Price, displayed to 4 decimal places) |
|---|-----------------------|---------------------|---------------------------------|--------------|--------------------------|---------------|---|
| 1 | QUALCOMM INC | QCOM UW <Equity> | NASDAQ | US7475251036 | USD | 111.06 | 72.1890 |
| 2 | WESTERN DIGITAL CORP | WDC UW <Equity> | NASDAQ | US9581021055 | USD | 37.30 | 24.2450 |
| 3 | SONY CORPORATION | 6758 JT <Equity> | Tokyo Stock Exchange | JP3435000009 | JPY | 8,525.00 | 5,541.2500 |
| 4 | XIAOMI CORP – CLASS B | 1810 HK <Equity> | The Stock Exchange of Hong Kong | KYG9830T1067 | HKD | 15.44 | 10.0360 |

Schedule 2

Interest Valuation Dates / Interest Payment Dates / Autocall Valuation Dates / Specified Early Cash Redemption Dates / Autocall Barrier Percentages

| | Interest Valuation Date | Interest Payment Date | Autocall Valuation Date | Specified Early Cash Redemption Date | Autocall Barrier Percentage |
|----|--------------------------------|------------------------------|--------------------------------|---|------------------------------------|
| 1 | 6 November 2020 | 16 November 2020 | N/A | N/A | N/A |
| 2 | 8 February 2021 | 16 February 2021 | 8 February 2021 | 16 February 2021 | 97.00% |
| 3 | 6 May 2021 | 13 May 2021 | 6 May 2021 | 13 May 2021 | 94.00% |
| 4 | 6 August 2021 | 13 August 2021 | 6 August 2021 | 13 August 2021 | 91.00% |
| 5 | 8 November 2021 | 16 November 2021 | 8 November 2021 | 16 November 2021 | 88.00% |
| 6 | 7 February 2022 | 14 February 2022 | 7 February 2022 | 14 February 2022 | 85.00% |
| 7 | 6 May 2022 | 13 May 2022 | 6 May 2022 | 13 May 2022 | 82.00% |
| 8 | 8 August 2022 | 15 August 2022 | 8 August 2022 | 15 August 2022 | 79.00% |
| 9 | 7 November 2022 | 15 November 2022 | 7 November 2022 | 15 November 2022 | 76.00% |
| 10 | 6 February 2023 | 13 February 2023 | 6 February 2023 | 13 February 2023 | 73.00% |
| 11 | 8 May 2023 | 15 May 2023 | 8 May 2023 | 15 May 2023 | 70.00% |
| 12 | 7 August 2023 | 14 August 2023 | 7 August 2023 | 14 August 2023 | 70.00% |
| 13 | 6 November 2023 | 13 November 2023 | 6 November 2023 | 13 November 2023 | 70.00% |
| 14 | 6 February 2024 | 13 February 2024 | 6 February 2024 | 13 February 2024 | 70.00% |
| 15 | 7 May 2024 | 14 May 2024 | 7 May 2024 | 14 May 2024 | 70.00% |
| 16 | 6 August 2024 | 13 August 2024 | 6 August 2024 | 13 August 2024 | 70.00% |
| 17 | 6 November 2024 | 14 November 2024 | 6 November 2024 | 14 November 2024 | 70.00% |
| 18 | 6 February 2025 | 13 February 2025 | 6 February 2025 | 13 February 2025 | 70.00% |

| | | | | | |
|----|----------------------|-----------------|------------|-------------|--------|
| 19 | 7 May 2025 | 14 May 2025 | 7 May 2025 | 14 May 2025 | 70.00% |
| 20 | Final Valuation Date | Redemption Date | N/A | N/A | N/A |