

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: G5GSEF7VJP5I7OUK5573

USD 900,000 Fund and Equity Index Linked Notes due October 2021 (the “Notes”)

Series NX000262877

under the Global Structured Securities Programme

Issue Price: 100 per cent. of par

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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”) 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 is 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 51 '*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 14 October 2020

Distribution

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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, AS 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.

Index Disclaimer:

MSCI World Net Total Return USD Index

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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-US 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.

1	Series:	NX000262877
2	Issue Currency:	United States dollars (“USD”)
3	Notes:	Applicable
	(i) Aggregate Nominal Amount as at the Issue Date:	USD 900,000
	(ii) Specified Denomination:	USD 50,000
	(iii) Minimum Tradable Amount:	N/A
	(iv) Calculation Amount as at the Trade Date and Issue Date:	Specified Denomination
4	Certificates:	N/A
5	Form:	
	(i) Global/Definitive/Uncertificated and dematerialised:	Global Bearer Securities: Permanent Global Security
	(ii) NGN Form:	N/A
	(iii) Held under the NSS:	N/A
	(iv) CGN Form:	Applicable
	(v) CDIs:	N/A
6	Trade Date:	29 September 2020
7	Issue Date:	14 October 2020
8	Redemption Date:	The later of (i) the Expected Redemption Date and (ii) the Adjusted Redemption Date. Where: <p>“Expected Redemption Date” means 2 days after the Final Redemption Dealing Date, expected to be 18 October 2021.</p> <p>“Final Redemption Dealing Date” means, in respect of each Basket Constituent, 14 October 2021, provided that if such date is with respect to the Basket Constituent that is a Fund not a Dealing Date and/or with respect to the Basket Constituent that is an Index not a Scheduled Trading Date, such date shall be postponed to the immediately following day that is a Common Dealing Date. For such purpose, “Common Dealing Date” means, in respect of the Basket Constituents, each day that is a Dealing Date for the Basket Constituent that is a Fund and a Scheduled Trading Day for the Basket Constituent that is an Index, all provided that with respect to the Basket Constituent that is a Fund, if such date is a Disrupted Day, then the Final Redemption</p>

Dealing Date shall be deemed to be postponed in accordance with Conditions 2 - 4 of Part B of the Fund Linked Annex and with respect to the Basket Constituent that is an Index, if such date is a Disrupted Day, then the Final Redemption Dealing Date shall be deemed to be postponed in accordance with Condition 3 of Part B of the Equity Linked Annex.

9	Issue Price:	100 per cent. of the Aggregate Nominal Amount
10	The following Relevant Annex shall apply to the Securities:	Fund Linked Annex; and Equity Linked Annex
11	Interest:	N/A
12	Interest Amount:	N/A
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:	N/A
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 (<i>Redemption and Redemption by instalments</i>) of the Base Conditions: Cash Settlement (ii) For the purposes of Condition 5.4 (<i>Early Redemption following the occurrence of an Additional Disruption Event</i>) of the Base Conditions: Cash Settlement
25	Settlement Currency:	USD
26	Settlement Number:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
27	Terms relating to Cash Settled Securities:	

- (i) Final Cash Settlement Amount: Subject to the Potential Adjustment of Payments Events, an amount per Calculation Amount, calculated by the Determination Agent on the Valuation Date, payable in USD, equal to:

$$\text{Calculation Amount} \times \text{Max}[\text{Floor}; 100\% + (\text{Fund Return} - \text{Index Return} - \text{Strike}) \times \text{PR}]$$

provided that in the calculation of such amount any portion of the redemption proceeds arising from a redemption of Fund Shares which the Determination Agent determines that a Hypothetical Investor would not have received by the Receipt Deadline shall be regarded as having a zero value.

Where:

“**Floor**” means 0.00 per cent.

“**Fund Return**” means, subject to the provisions of Schedule 2, an amount calculated by the Determination Agent on the Valuation Date in accordance with the following formula:

$$\text{Fund Return} = \frac{\text{NAV}_{(T)}}{\text{NAV}_{(0)}} - 100\%$$

“**Hypothetical Investor**” means as set out in the Fund Linked Annex.

“**Index Return**” means an amount calculated as follows:

$$\text{Index Return} = (\text{Index}_{(T)}/\text{Index}_{(0)}) - 100\%$$

“**Index₍₀₎**” means 7,027.34.

“**Index_(T)**” means the level of the Index at the Valuation Time on the Final Redemption Dealing Date.

“**Max**” means the greater of.

“**NAV₍₀₎**” means USD 909.69, being the Net Asset Value of the Fund Share in respect of the Strike Date, provided that should the actual subscription value per Fund Share differ from the Net Asset Value per Fund Share in respect of a subscription of Fund Shares targeted to be effected on the Strike Date then the Determination Agent in its sole discretion may adjust such value for the purposes of the calculation of the “Fund Return” in order to take into account such difference.

“**NAV_(T)**” means the Net Asset Value of the Fund Share in respect of the Final Redemption Dealing Date, provided that should the Hypothetical

Investor seek to subscribe for or redeem any holding of Fund Shares comprising a Hedge Position (such subscription or redemption target to be effected on such Final Redemption Dealing Date) and the subscription value or, as applicable, realisable value per Fund Share differs from such Net Asset Value then the Determination Agent in its sole discretion may adjust such value for the purposes of the calculation of “Fund Return” in order to take into account such difference; and “Net Asset Value” or “NAV_A” means as defined in the Fund Linked Annex.

“PR” means 102.70 per cent.

“Strike” means 1.00 per cent.

	(ii)	Early Cash Settlement Amount:	As set out in the Fund Linked Annex
	(iii)	Early Cash Redemption Date:	As set out in the Fund Linked Annex
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:	N/A
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
	(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 Paragraphs 36(xii), 44(xi) and 44(xx)
35		Share Linked Securities:	N/A
36		Index Linked Securities:	Applicable
	(i)	Index/Indices (each a “ Reference Asset ”):	MSCI World Net Total Return USD Index (USD) (the “ Index ”) Bloomberg code (for identification purposes only): M1WO <Index> Index Sponsor: MSCI Inc. Reference Asset Currency: USD
	(ii)	Future Price Valuation:	N/A
	(iii)	Exchange-traded Contract:	N/A
	(iv)	Exchanges:	Multi-exchange
	(v)	Related Exchanges:	All Exchanges
	(vi)	Exchange Rate:	N/A
	(vii)	Weighting for each Reference Asset comprising the Basket of Reference Assets:	N/A
	(viii)	Index Levels of each Reference Asset:	The level of the Index at the Valuation Time
	(ix)	Valuation Date:	The Final Redemption Dealing 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 Index Linked Securities:	
	(a)	Foreign Ownership Event:	N/A
	(b)	Increased Cost of Stock Borrow:	N/A
	(c)	Loss of Stock Borrow:	N/A
	(d)	Index Adjustment Event:	Applicable, provided that an Index Adjustment Event shall only constitute an Additional Disruption Event if the Determination Agent determines that it is unable, or can no longer continue to calculate such Index (or in the case of an Index Cancellation, the cancelled Index is not replaced with a Pre-nominated Index) and deems such event to be an Additional Disruption Event, in accordance with Equity Linked Condition 1.1 (<i>Index Adjustment Event</i>)

	(xiii)	FX Disruption Event:	N/A
	(xiv)	FX Inbound Valuation Disruption Event:	N/A
	(xv)	FINI Early Redemption Event:	N/A
	(xvi)	ODI Early Redemption Event:	N/A
	(xvii)	China Connect Early Redemption Event:	N/A
	(xviii)	China A Early Redemption Event:	N/A
	(xix)	China B Early Redemption Event:	N/A
	(xx)	China Restriction Early Redemption Event:	N/A
	(xxi)	Local Jurisdiction Taxes and Expenses:	N/A
	(xxii)	China Connect Service	N/A
	(xxiii)	Other adjustments:	N/A
	(xxiv)	Index Correction – Index-linked Interest:	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 (<i>Section 2 of the Barclays Index Annex</i>):	N/A
	(ii)	Barclays Equity Index Linked Securities (<i>Section 3 of the Barclays Index Annex</i>):	N/A
	(iii)	Barclays FX Index Linked Securities (<i>Section 4 of the Barclays Index Annex</i>):	N/A
	(iv)	Barclays Interest Rate Index Linked Securities (<i>Section 5 of the Barclays Index Annex</i>):	N/A
	(v)	Barclays Emerging Market Index Linked Securities (<i>Section 6 of the Barclays Index Annex</i>):	N/A
42		Short Form Barclays Index Annex Securities:	N/A
43		Bond Linked Securities:	N/A
44		Fund Linked Securities:	Applicable
	(i)	Fund(s) (each a “ Reference Asset ”):	Credit Suisse (Lux) Digital Health Equity Fund Bloomberg Code: CSGDHBU LX <Equity> ISIN: LU1683285164

	(ii) Fund Administrator(s):	As set out in Schedule 1
	(iii) Fund Custodian(s):	As set out in Schedule 1
	(iv) Fund Manager(s):	As set out in Schedule 1
	(v) Fund Services Provider(s) (additional):	As set out in Schedule 1
	(vi) Key person(s):	N/A
	(vii) Fund Share(s):	As set out in Schedule 1
	(viii) Weighting for each Reference Asset comprising the Basket of Reference Assets:	N/A
	(ix) NAV Deadline Date:	As per the Fund Linked Annex
	(x) Strike:	N/A
	(xi) Fund Events:	Applicable, as set out in the Fund Linked Annex and reproduced in Schedule 2.
	(xii) Additional Fund Event(s):	N/A
	(xiii) Consequences of a Fund Event:	Fund Linked Conditions 2.1(b) and (e) (<i>Consequences of a Fund Event</i>) are applicable.
	(xiv) Potential Adjustment of Payment Events:	Applicable
	(xv) Additional Adjustment Event(s):	N/A
	(xvi) FX Disruption Event:	N/A
	(xvii) Valuation Date:	Applicable
	(a) Strike Date:	30 September 2020
	(b) Interest Valuation Date(s):	N/A
	(c) Other Valuation Date(s):	N/A
	(xviii) Reference Dates:	N/A
	(xix) Specified Numbers:	For the purpose of <ul style="list-style-type: none"> - Each Adjusted Payment Date: three or - Each Receipt Deadline: 180
	(xx) The following constitute Additional Disruption Events in respect of the Fund Linked Securities:	
	(a) Fund Event:	As per Fund Linked Condition 2.1 (<i>Consequences of a Fund Event</i>)
	(b) Market Disruption Event:	Applicable as per the Fund Linked Annex
45	Hybrid Basket Linked Securities:	N/A
46	Additional provisions relating to Taxes and Settlement Expenses:	N/A
47	Business Day:	As defined in Condition 25 (<i>Definitions</i>) of the

		Base Conditions
48	Additional Business Centre(s):	Hong Kong, London and Luxembourg
49	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.
50	Applicable TEFRA exemption:	TEFRA is not applicable
51	871(m) Securities:	The Issuer has determined that Section 871(m) of the US Internal Revenue Code is not applicable to the Securities.
52	Business Day Convention:	Following
53	Relevant Clearing Systems:	Euroclear Clearstream
54	If syndicated, names of Managers:	N/A
55	(i) Details relating to Partly Paid Securities:	N/A
	(ii) Details relating to Instalment Notes:	N/A
56	Relevant securities codes:	ISIN: XS2184446107 Common Code: 218444610 Valorennummer: 57193894
57	Modifications to the Master Subscription Agreement and/or Agency Agreement:	N/A
58	Prohibition of Sales to EEA and UK Retail Investors:	Applicable – see the cover page of this Pricing Supplement
59	Additional Conditions and/or modification to the Conditions of the Securities:	N/A
60	Governing law:	English law

Part B
Other Information

1 Listing and Admission to Trading

Listing: N/A

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 on Value of 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: N/A

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

Schedule 1
The Fund

Parties and Dates

Fund Administrator:	At any time, the administrator of the Fund (currently Credit Suisse Fund Services (Luxembourg) S.A.).
Fund Manager:	At any time, the manager of the Fund (currently Credit Suisse Fund Management S.A.).
Fund Custodian:	At any time, the custodian of the Fund (currently Credit Suisse (Luxembourg) S.A.).
Fund Service Providers:	Any person who is appointed to provide services, directly or indirectly, to the Fund, whether or not specified in the Fund Documents, including the Fund Manager, Fund Administrator, the Fund Custodian, any operator, management company, depository, sub-custodian, prime or other broker, trustee, director, registrar and transfer agent or domiciliary agent of the Fund.

Fund Units and Orders

Fund:	Credit Suisse (Lux) Digital Health Equity Fund (Bloomberg Code: CSGDHBUX <Equity>; ISIN: LU1683285164)
Fund Share(s):	USD retail accumulation share class share issued by the Fund.

Other Definitions

Fund Documents :	In relation to the Fund and any class, series or compartment within such Fund, the by laws and/or memorandum and articles of association and any trust deed, segregated account documentation or other constitutive, governing or documents of or relating to the Fund and all other agreements (whether of general application or otherwise), rules or applicable laws governing and relating to the Fund or any class, series or compartment within the Fund including, without limitation, the version of the Fund's offering memorandum, investment management agreement, custody agreement or administration agreement and any agreements relating to subscriptions for or redemptions of any Fund Shares or proceeds of redemption thereof and any terms relating to a secondary market in the Fund Shares, all as in force at the Trade Date.
Fund Investment Guidelines:	The investment objectives, investment guidelines, investment policy or investment process set out in the Fund Documents or which are otherwise in effect on the Trade Date in respect of the Fund.

Schedule 2 Fund Events

The occurrence of any one or more of the events listed below (unless specified not to be applicable in the Pricing Supplement) or any applicable Additional Fund Event, in respect of any Fund (and, in the case of a Fund Basket, in respect of one or more Funds), occurring at any time after the Trade Date may, in the discretion of the Calculation/Determination Agent, constitute a Fund Event provided that, in the reasonable opinion of the Calculation/Determination Agent, such event or combination of events has had, or can be expected to have, a material adverse effect on the Securities or on the Issuer (including, without limitation, any adverse change to the Issuer's hedging risk profile or ability to effectively hedge its liability under the Securities) and provided further that none of the Calculation/Determination Agent or the Issuer shall be under any obligation to actively monitor whether or not any of the events listed below has occurred and accepts no liability therefor.

The determination as to the occurrence of a Fund Event shall be made by the Determination Agent. If an event or factual circumstance is capable of constituting any of a Fund Event, a Potential Adjustment of Payment Event or an Additional Disruption Event, the Determination Agent will determine whether such event or circumstance shall constitute a Fund Event, a Potential Adjustment of Payment Event or an Additional Disruption Event.

1.1 Risks on Fund Services Providers/Corporate Governance

- (a) The Fund or any Fund Services Provider ceases to exist or is subject to an Insolvency Event.
- (b) There is a change, resignation, termination or replacement of any Fund Services Provider at any time following the Trade Date.
- (c) There is a change of control or indirect control of any Fund Services Provider at any time following the Trade Date
- (d) The resignation, termination, replacement or death of any key person (as may be specified in this Pricing Supplement) has occurred since the Trade Date.

1.2 Risks on Strategy Profile/Hedging Implementation/Valuation/Information

- (a) Risk Profile
 - (i) There is any material modification of the risk profile of the Fund from its risk profile prevailing on the Trade Date by reason of, but not limited to, a change or reduction to the type of assets in which the Fund invests or is invested, or a change or reduction of the average liquidity of the assets of the Fund.
 - (ii) There is any variation to, or deviation from, the Investment Guidelines of the Fund at any time following the Trade Date which affects or is likely to affect the Net Asset Value of the Fund Shares or the rights or remedies of any holders thereof.
 - (iii) A breach of the Investment Guidelines occurs which affects or is likely to affect the Net Asset Value of the Fund Shares or the rights or remedies of any holders thereof ;
 - (iv) Any security, financing arrangement, derivative, collateral, credit support arrangement or other trading, dealing or comparable arrangement entered into by or on behalf of the Fund is enforced or terminated early or becomes capable of being enforced or terminated early by reason of any event of default (howsoever described).
- (b) Dealing Terms
 - (i) There is any change to the dealing or investment terms of the Fund or the Fund Shares.

- (ii) The ability of an investor to subscribe for, redeem or transfer Fund Shares is suspended, restricted or made subject to limitations.
 - (iii) The Fund settles or attempts to settle any redemption of Fund Shares by effecting an in specie transfer of assets.
 - (iv) The subscription, redemption or transfer of Fund Shares is subject to any form of charge, fee or levy, howsoever described.
 - (v) There is a delay of five Business Days or longer (as calculated from the expected settlement date for any redemption proceeds as of the relevant redemption date) in the payment of the proceeds of any redemption of Fund Shares.
 - (vi) The Fund exercises any right to hold back any part or the whole of the proceeds of any redemption of Fund Shares.
 - (vii) The Fund Shares are the subject of a compulsory redemption.
 - (viii) The Fund exercises or seeks to exercise any right to require the return of redemption proceeds.
 - (ix) The realizable value at which any subscription, redemption or transfer order is executed by the Fund differs from the relevant Net Asset Value published by the Fund Administrator.
- (c) Valuation
- (i) A Market Disruption Event has occurred and is ongoing for more than five Business Days.
 - (ii) There is a modification of the method of calculating the Net Asset Value, including, but not limited to, a change in the base currency of the Fund, the denomination or currency of the Fund Shares, or the implementation of “series accounting” or “equalisation”, howsoever described.
 - (iii) There occurs any suspension or limitation on the trading of the relevant currencies in which the Fund Shares are denominated.
 - (iv) There occurs any event (including in case of any gate, deferral, suspension or other provision in the Fund Documents permitting the Fund to delay or refuse subscription and/or redemption orders) which precludes the calculation and/or publication of the official Net Asset Value by the Fund (or the Fund Services Provider generally in charge of calculating such official Net Asset Value).
 - (v) There is a change in the frequency or timing of the calculation or publication of the Net Asset Values.
 - (vi) There is a failure by the Fund to pay in cash the full amount of the redemption proceeds on the date by which the Fund was scheduled to have paid such amount and which makes it impossible or impracticable for the Determination Agent to determine the Net Asset Value, including without limitation due to (1) the transfer of all illiquid assets of such Fund to a dedicated fund, account or structure pending the liquidation of such assets for the benefit of existing holders of the Fund Shares (side pocket), (2) the restriction on the amount or number of redemption orders that the Fund (or the Fund Services Provider generally in charge of accepting redemption orders) will accept in relation to a single date on which the Fund normally accepts redemption orders (a gate), (3) the suspension for any reason of the subscription or redemption orders by the Fund (or the Fund Services Provider generally in charge of accepting subscription and redemption orders), or (4) the postponement of the payment of the balance of redemption proceeds to a date occurring after the financial statements of the Fund have been reviewed by the Fund’s statutory auditors (holdback), in each case whether these events are imposed by the Fund without being envisaged in the

Fund Documents on the Trade Date or are already envisaged by the Fund Documents on the Trade Date are solely implemented by the Fund after such date.

- (vii) Any information relating to the Fund that was specified to be published in accordance with the Fund Documents as they prevailed on the Trade Date is not published in accordance with the timetable set out therein.
 - (viii) The Fund Administrator uses asset prices provided by the Fund Manager to calculate the net asset values of the Fund when such asset prices could have been obtained from independent sources and the asset prices from independent sources diverge from the asset prices provided by the Fund Manager.
 - (ix) The Determination Agent determines that it has become impossible or impracticable for it to determine the Net Asset Value due to any reasons (which is beyond the control of a Hypothetical Investor) other than the events set out in (i) to (viii) above.
- (d) Information on the underlying assets of the Fund/Fund Manager
- (i) The Fund fails to deliver, or cause to be delivered (1) information which the Fund has agreed to deliver, or cause to be delivered to a Hypothetical Investor in accordance with the normal practice of the Fund or its authorized representative, and in each case, the Determination Agent (acting reasonably) considers such information necessary for its determinations (including, without limitation, whether a Fund Event has occurred hereunder) and in the execution of its duties and obligations with respect to the Securities.
 - (ii) The Issuer does not receive such information relating to the underlying investments of the Fund (and/or any investments of such underlying investments) from the relevant Fund Services Provider as the Issuer requires to ensure the compliance of the Barclays Group with its reporting obligations pursuant to the United States Bank Holding Company Act of 1956 (as amended), the United States Federal Reserve Act or any analogous State or Federal laws or regulations of the United States of America.
- (e) Performance/AUM Stability
- (i) The total net asset values of the Fund falls below either EUR 50,000,000 (or the equivalent amount in the relevant currency) or 50 per cent. of its highest total net asset values in the immediately preceding 12-month period.
 - (ii) If, on any day the total value of the assets managed by the Fund Manager (including the Fund) has decreased by 50% or more from the highest total value during the immediately preceding 12-month period.
 - (iii) The total assets under management of the Fund reduce to an amount which, in the determination of the Determination Agent, has led or would lead to the number and/or aggregate Net Asset Value of Fund Shares held, or that would be held, by the Issuer or an Affiliate in connection with the hedging of the Securities, being more than the Holding Threshold of the aggregate of the number of Fund Shares in issue by the Fund and/or the total assets under management of the Fund.

1.3 Legal/Tax/Regulatory Risks on the overall transaction or hedge implementation

- (a) There is any change in the legal, tax, accounting or regulatory treatment of the Fund or any Fund Services Provider that is reasonably likely to have an adverse impact on the value of the Fund Shares or on the rights or remedies of any investor therein.
- (b) There is an introduction or change of law, regulation or accounting practice or the application or interpretation of any law, regulation or accounting practice, to such extent that the continued

performance of its obligations hereunder would have an effect on the Issuer and/or any Affiliate (including, but not limited to, the Issuer's and/or any Affiliate's balance sheet usage or the maintenance of regulatory capital in relation to the issuance of the Securities) or the Determination Agent or the Securities.

- (c) The Issuer and/or any Affiliate would have to redeem all or a portion of the Fund Shares which may be held by it in order to comply with or remain within any applicable internal, legal and/or regulatory limits.
- (d) The Fund or any Fund Services Provider becomes party to any litigation, dispute or legal proceedings which may have an adverse impact on the value of the Fund Shares or on the rights or remedies of any holder of Fund Shares.
- (e) It becomes unlawful in any applicable jurisdiction for the Issuer or the Determination Agent to perform any of its obligations in respect of the Securities.

1.4 Reputational Risk

- (a) The activities of the Fund, the Fund Manager, any key person (as may be specified in the applicable Pricing Supplement), the Fund Administrator or the Fund Custodian becomes subject to any investigation, review, proceeding or litigation by any governmental, legal, administrative or regulatory authority for reasons of any alleged wrongdoing, breach of any rule or regulation or other similar reason.
- (b) The Fund, the Fund Manager, the Fund Administrator or the Fund Custodian has any relevant regulatory license, authorisation, registration or approval cancelled, suspended, revoked, removed or made subject to new conditions.
- (c) Any representation or statement made or deemed to be made by the Fund Manager or the Fund (and/or any of its directors) within the Fund Documents is or proves to have been incorrect or misleading in any respect when made or deemed to have been made.
- (d) The directors of the Fund or any Fund Service Provider are adjudged to have been guilty of fraud, willful default or gross negligence by any governmental, legal, administrative or regulatory authority to whose rules they are subject.

1.5 Miscellaneous

- (a) Either the Fund or the Fund Manager fails to comply with any agreement concerning fees and the liquidity of the fund set out in any agreement which may be entered into by the Issuer or any Affiliate in connection with the hedging of the Securities, or terminates such agreement.
- (b) Either the Fund or the Fund Manager ceases to comply with the Determination Agent's ongoing due diligence process or is deemed not acceptable as an underlying of structured products by the Determination Agent for internal policy reasons, including, without limitation, operational, credit, legal, reputational, accounting, tax, regulatory or regulatory capital reasons.