

PRODUCT VALUATION REPORT



Barclays Capital Protected Quad Index Autocall GBP Jul 2025

Strike Date: 24/07/2025

Next Observation Date: 24/07/2028

Final Observation Date: 24/07/2031

Returns and Barriers:

Maximum Term: 6 years

Investment Structure: Capital Protected Autocall

Autocall Opportunities: Semi-Annual (First Observation at 36 months)

Autocall Trigger: 100% of initial level

Coupon Rate: GBP: 3.75% Semi-Annually (7.50% p.a.)

Capital Risk: None

Capital Protection: 100% Capital Protected at maturity

ISIN: XS3062083731

Currency: GBP

Current Price: 98.40% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
Russell 2000	2,252.13	2,636.01	17.05%
FTSE MIB	40,599.68	45,336.88	11.67%
Nikkei 225	41,826.34	54,245.54	29.69%
S&P/ASX 200	8,709.41	8,901.21	2.20%

Source: Bloomberg

Produced on: 05/03/2026

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