

**Target Return:** EUR = 10.50% p.a.

### Investment Description

A 5 year investment linked to the performance of Italian, Swedish, and Japanese Indices.

If on any semi-annual observation date (including the Final Observation date), starting at 12 months, all of the Underlyings are at or above the Autocall Trigger, the investment will autocall. Initial capital plus the Coupon Rate for each semi-annual period which has elapsed is paid and the investment will end.

If the investment does not autocall then at the Final Observation date, if all Underlyings are at or above the Capital Protection Barrier, full capital is returned.

If any Underlying is below the Capital Protection Barrier on the Final Observation date, capital return will be reduced on a 1-for-1 basis. For example, if the worst performing Underlying has fallen to 40% of its original level, 40% of the capital will be returned.

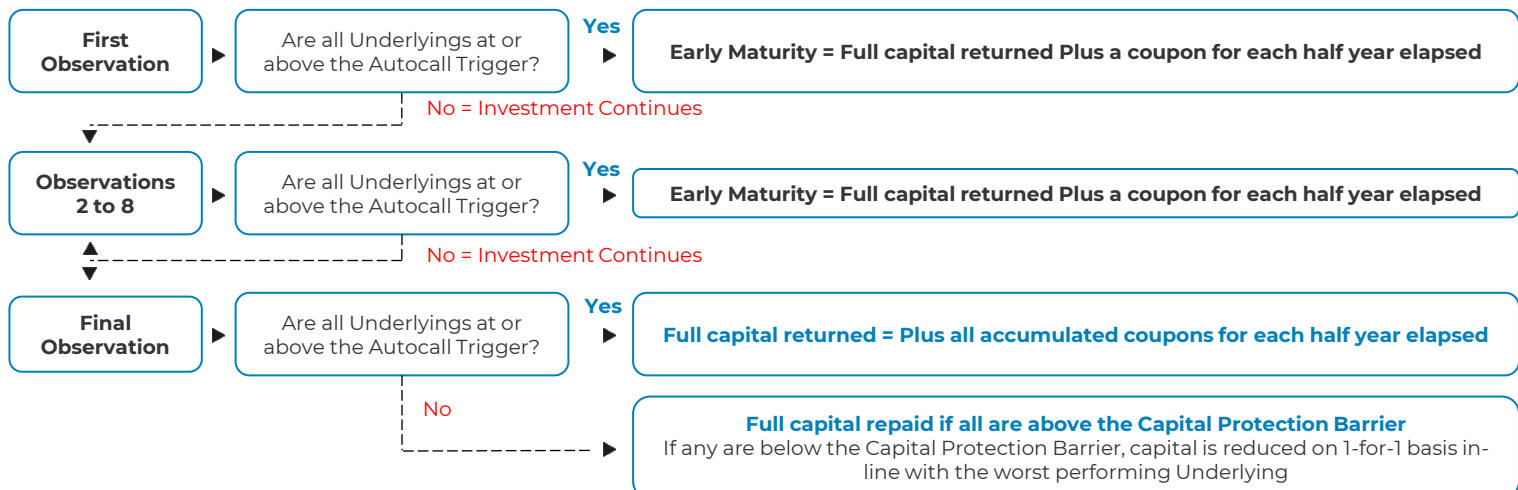
### Benefits

- Autocall feature potentially shortens the investment term and is triggered by minimal market growth.
- Snowballing coupon.
- Minimal market growth needed to deliver enhanced returns.
- Early maturity provides an opportunity to re-assess client's wealth strategy.
- Daily pricing.

### Risks

- The return is limited to the pre-defined investment terms.
- The coupon payment is conditional upon the Underlying performance.
- Investors will be exposed to the credit risk of the Issuer. If the Issuer becomes insolvent or cannot make the payments on the Product for any other reason, investors could lose some or all of their investment. A decline in the Issuer's credit quality is likely to reduce the market value of the Product and therefore the price an investor may receive for the Product if they were to sell them in the market.
- There is a risk to capital should one of the Underlyings breach the Capital Protection Barrier on its Final Observation date.
- Should investors need to sell their investment before maturity, the trading price will likely mean they get back less than they invested.

### How the Investment works



### Product Facts and Features

Issuer:	Barclays Bank PLC
Credit Ratings:	Moody's A1, S&P A+, Fitch AA-
Source:	Barclays 28.05.2026
Maximum Term:	5 years
Investment Structure:	Defensive Autocall
Autocall Opportunities:	Semi-Annual (First Observation at 12 months)
Autocall Trigger:	95% of initial level
Coupon Rate:	EUR: 5.25% Semi-Annually (10.50% p.a.)
Capital Risk:	Not capital protected
Capital Protection Barrier:	65% Final level (European style)

### Underlying Basket

Italian: FTSEMIB  
Sweden: OMX Stockholm 30  
Japan: Nikkei 225

### Bloomberg Code

FTSEMIB Index  
OMX Index  
NKY Index

### Key Information

<b>Subscription Period:</b>	28 May 2026 – 06 Jul 2026 (4.30pm UK Time)
<b>Issue Price:</b>	100%
<b>Strike Date:</b>	07 July 2026
<b>Issue Date:</b>	14 July 2026
<b>1st Autocall Observation:</b>	07 July 2027
<b>Final Observation:</b>	07 July 2031
<b>Maturity Date:</b>	14 July 2031
<b>Denominations:</b>	1,000 then lots of 1,000
<b>ISIN:</b>	EUR = XS3369169258

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### Observation dates (some dates may vary if a bank holiday or non-business day occurs)

	Observation Date	Payment Date	Autocall Trigger
<b>Observation 1</b>	07 July 2027	14 July 2027	95%
<b>Observation 2</b>	07 January 2028	14 January 2028	95%
<b>Observation 3</b>	07 July 2028	14 July 2028	95%
<b>Observation 4</b>	09 January 2029	16 January 2029	95%
<b>Observation 5</b>	09 July 2029	16 July 2029	95%
<b>Observation 6</b>	07 January 2030	14 January 2030	95%
<b>Observation 7</b>	08 July 2030	15 July 2030	95%
<b>Observation 8</b>	07 January 2031	14 January 2031	95%
<b>Final Observation</b>	07 July 2031	14 July 2031	95%
<b>Final Observation</b>	07 July 2031	14 July 2031	65% European Barrier

**IDAD** was established in 2002 and our approach from the outset, is what we call the "IDAD Difference". The selection of the investments we offer is not decided in terms of profitability alone and when developing investment products, we favour evidence over dogma. We are happy to work with advisers and product providers alike to deliver a range of investment options to suit differing client wealth strategies. We're proud of our approach to business as well as the investments delivered as a result of the "IDAD Difference". We are committed to building upon our reputation for bringing benefits to all involved in the investment process, but most importantly to the clients.

**Barclays Bank PLC** is a global financial services provider engaged in retail banking, credit cards, wholesale banking, investment banking, wealth management, and investment management services.

Source: Bloomberg 28.05.2026

### Rationale

Structured products are becoming increasingly popular for investors due to the wide variety of payoffs and levels of protection that can be achieved by the different types of structures that are available.

Autocalls have been one of the most popular structures over the years. With a classic autocall, returns are paid if all Underlyings are at or above the Autocall Trigger on an observation date.

The Underlyings detailed overleaf have been selected in order to support the anticipated delivery of the coupons.

The autocall payoff can bring an early return of capital allowing the opportunity for a re-assessment of investment strategy. The value of this feature cannot be underestimated as it brings with it the opportunity to secure capital value, as well as the chance to take advantage of future market trends.

To manage the capital risk, a final level barrier set at 65% means an Underlying must fall by more than 35% over the full term before capital is at risk.

### Suitability

This product may be suitable for investors who:

- Are seeking the opportunity for higher returns than current cash rates at the time this product was launched.
- Are seeking growth rather than income.
- Understand and accept there is a risk to capital and how the Capital Protection Barrier works.
- Understand the impact of global economic issues and how they will affect the product.
- Understand the criteria which will determine the coupon payments.
- Are looking to invest for the medium to long term, being happy to remain invested until maturity.
- Can afford to have their cash invested for the full term of the Product.
- Wish to use this investment as part of a well-diversified portfolio.
- Understand that the returns are pre-defined and that they will forgo any growth in the Underlyings which exceeds the fixed level available with this investment product.
- Understand the risk to capital in the event of a counterparty default.
- Should they need to sell their investment, accept that the trading price will likely mean they get back less than they invested.

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### Underlyings

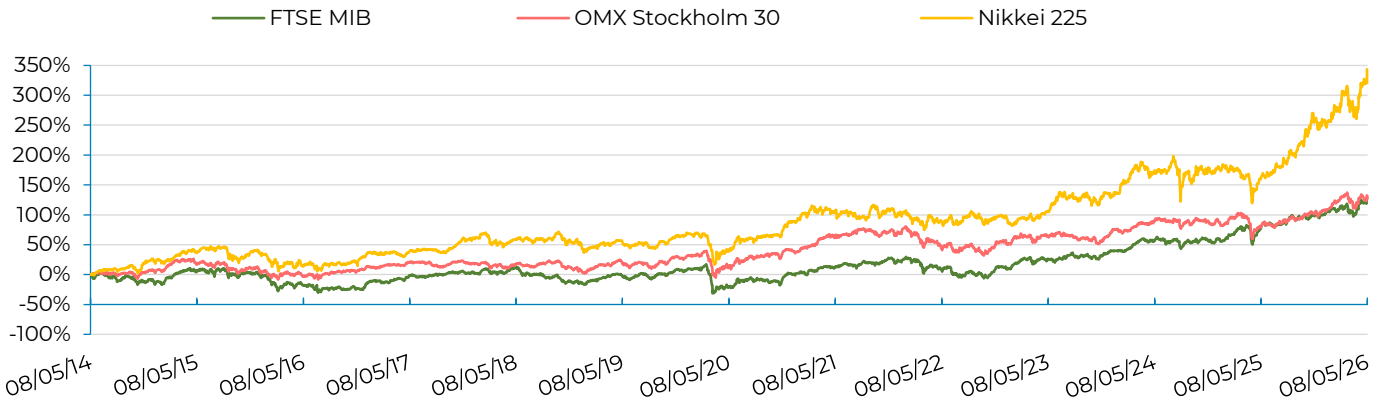
The Index consists of the 40 most liquid and capitalized stocks listed on the Borsa Italiana. In the **FTSE MIB Index** foreign shares are eligible for inclusion. Secondary lines are not eligible for inclusion. The calculation and methodology is unchanged from S&P MIB Index.

The **OMX Stockholm 30 Index** consists of the 30 most actively traded stocks on the Stockholm Stock Exchange and is a market weighted price index. The composition of the OMXS30 index is revised twice a year. The index was developed with a base level of 125 as of September 30, 1986. Effective on April 27, 1998 there was a 4-1 split of the index value.

The **Nikkei-225 Stock Average** is a price-weighted average of 225 top-rated Japanese companies listed in the First Section of the Tokyo Stock Exchange. The Nikkei Stock Average was first published on May 16, 1949, where the average price was ¥176.21 with a divisor of 225. \*We are using official divisor for this index

Source: Bloomberg 28.05.2026

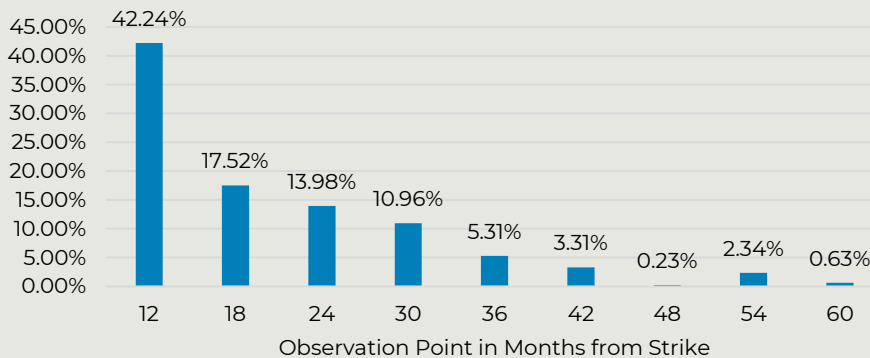
### Movement in the Underlyings over a 12 year period



### 12 year back-testing

- Back-testing shows how the investment would have performed historically using data from previous potential strike dates and observations. Although past performance is not an indication of future performance, it can give a factual insight into how the investment would have performed historically.
- This 12 year back-test shows the historical data for a full 7 years of 5 year products that could reach the full term.
- Of the 1,752 product scenarios tested, 96.52% would have autocalled paying all available coupons. 3.48% would have reached the final observation with none breaching the capital protection barrier.

### Autocall Back-Test



<b>Total Number Tested:</b>	1,752
<b>% Autocalled:</b>	96.52%
<b>% Not Autocalled:</b>	3.48%
<b>% That Returned Full Capital:</b>	100%
<b>% Barrier Breach:</b>	0.00%
<b>Average Historic Return EUR:</b>	10.13% p.a.

**Past performance is not a reliable indicator of future performance and should not be used to assess the future returns or risks**

Source: Bloomberg 28.05.2026, Data period: 08.05.2014 to 08.05.2026 - Assumptions shown are net of any initial fees or costs and describe the potential historic return that a client would have received based on the terms of this Product.

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# BARCLAYS

## TRIPLE INDEX DEFENSIVE AUTOCALL

JULY 2026 FACTSHEET



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### Placing trades

- Trade orders should be sent to [orders@idad.com](mailto:orders@idad.com)
- All trades will be settled direct with IDAD's Euroclear a/c 44382

### Secondary market

The Issuing bank will endeavour to provide quotes under normal market conditions for trading purposes upon request, subject to a Bid-Offer spread of 1%. On the secondary market, traded prices will include any accrued interest ("dirty prices"). Sale trades will settle 2 days after the trade date.

Trading details as above.

### Selling restrictions for securities

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UK Retail Restrictions: None

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Fees of up to 1.1% p.a. for the maximum term of the investment may be paid by the Issuer to cover marketing, distribution and advice costs. The fees have been fully accounted for in the calculation of the Product's structure. For example, this means that an investment of €10,000 will have any income/growth payments and capital protection based on the full €10,000.

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For more information about this note, please contact us today.

2 Rotherbrook Court, Bedford Road,  
Petersfield, Hampshire, GU32 3QG  
14 Austin Friars, London EC2N 2HE.  
[+44 \(0\)1730 776757](tel:+44(0)1730776757)  
[enquiries@idad.com](mailto:enquiries@idad.com)  
[idad.com](http://idad.com)

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