

FACTSHEET

Potential return of **8.50% per annum (paid semi-annually)**. Linked to the performance of the **FTSE™ 100 Index (UKX:IND)**, **Euro Stoxx 50® Index (SX5E:IND)** and **S&P 500® Index (SPX:IND)**. Potential for Early Maturity from the end of year 2 and Semi-Annually thereafter.

Product Summary

	GBP	USD
Income Coupon Rate:	8.50% per annum (4.25% semi-annually)	8.50% per annum (4.25% semi-annually)
Income Observation Frequency:	Semi-Annual	Semi-Annual
Income Trigger Level:	80%	80%
Memory Income Feature:	Yes	Yes
Initial Capital Return Barrier:	70% European Barrier	70% European Barrier
Underlyings:	 FTSE™ 100 Index (UKX:IND)  Euro Stoxx 50® Index (SX5E:IND)  S&P 500® Index (SPX:IND)	 FTSE™ 100 Index (UKX:IND)  Euro Stoxx 50® Index (SX5E:IND)  S&P 500® Index (SPX:IND)
AutoCall Trigger Level:	100%	100%
AutoCall Observation Frequency:	Semi-Annual	Semi-Annual
First AutoCall Observation:	End Of Year 2	End Of Year 2
Maximum Term:	5 Years	5 Years
Strike Date & Subscription Close Date:	21 May 2026	21 May 2026
Issue Date:	5 June 2026	5 June 2026
Issuer:	Barclays Bank Plc	Barclays Bank Plc
ISIN:	XS3328338127	XS3328338473

Key Features

Type: Income Note with AutoCall/Kick Out Feature

Issuer Credit Rating	Credit Agency	Rating	Outlook
	S&P	A+	Stable
	Fitch	A+	Stable
	Moody's	A1	Stable

Income Conditions: Periodic Income is paid if the closing price of all of the Underlyings is at or above the Income Trigger Level on the Observation Date. Any unpaid income due to this condition not being met will be paid on any future Observation Date if the closing price of all of the Underlyings is at or above the Income Trigger Level on that period's Observation Date (**memory feature**).

Issue Price: 100%

Min Invest: 5,000 and multiples of 1,000 in excess thereof.

Product Governance

Mariana practises strict adherence to the guidance set out by the UK Structured Products Association influenced by the FCA Thematic Review TR15/12 including rigorous backtesting and stress testing methodologies to which each product is required to adhere and meet minimum thresholds. Details available upon request.

About the Investment

This security is an Income Note with an AutoCall/Kick Out feature linked to the performance of the Underlyings detailed above. It has a potential return of **8.50% per annum (paid semi-annually)** payable when the closing price of all Underlyings is at or above the Income Trigger Level relative to the initial Strike Levels on the pre-defined Observation Date(s). If the closing price of any one of the Underlyings is below the Income Trigger Level relative to the initial Strike Levels on any Observation Date, the income for that period is not paid. Any unpaid income will be paid on a future payment date if the closing price of all of the Underlyings is at or above the Income Trigger Level on that period's Observation Date. The Note is eligible to mature early from the **end of year 2** and **semi-annually** thereafter if the closing price of all Underlyings is at or above the AutoCall/Kick Out Trigger Level on the relevant Observation Date(s). Capital is at risk if the Final Valuation Level of any one of the Underlyings is below **70%** of the Strike Level on the Final Valuation Date.

Important Information: This Factsheet is not an offer of securities; it is a marketing communication and has been prepared for use by professional financial advisers for the purpose of advising their clients. For an investment into this product to be accepted from investors not classified as Professional Investors (such as from beneficial owners of a Life Assurance Policy or an Investment Fund) professional financial advice must have been received from an approved firm. Your attention is drawn to the Important Information at the back of this Factsheet. This Factsheet is issued by Mariana UFP LLP which is authorised and regulated by the UK Financial Conduct Authority. FCA registration number 551170. **For full details of provisioned/embedded fees, please refer to page 7.**



STRUCTURED PRODUCTS ASSOCIATION



This Factsheet should be read in conjunction with the Issuer's base prospectus, Termsheet, pricing supplement and Key Information Document (KID), as applicable. It has been prepared for use only by professional financial advisers for the purpose of advising their clients.

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Key Features and Description

Initial Capital Return Barrier (continued):

If the Final Valuation Level of any one of the Underlyings is below **70%** of the Strike Level on the Final Valuation Date, Initial Capital will be lost at the rate of 1% for every 1% the worst performing Underlying is below the Strike Level.

Final Valuation Date:

21 May 2031 – the date on which the Final Valuation Level of the Underlyings is calculated for the purpose of deciding whether Initial Capital will be returned in full and whether the Potential Return for that period is due.

Availability:

Available until 12:00pm (London) on the Strike Date for investment via approved custodians, unless extended at the discretion of Mariana UFP.

Early Maturity:

The Note matures if the closing price of all of the Underlyings is at or above the relevant AutoCall/Kick Out Trigger Level on an AutoCall/Kick Out Observation Date.

Income and AutoCall/Kick Out Observation Dates:

The dates on which the closing price of each Underlying is recorded to ascertain whether the Potential Return is paid and whether Early Maturity occurs. These may be found on page 4, in the Issuer Termsheet and can be summarised upon request for your records.

Suitability

This note may be suitable for investors who:

- Have received professional financial advice (including retail).
- Are looking for a note to generate income payments.
- Understand the factors that drive the movement of the Underlyings.
- Understand all the risks associated with investing in this note (see Risks section for more information).
- Are comfortable that Initial Capital is at risk and some or all of the investment may be permanently lost.
- Have a good knowledge of financial markets and structured notes.
- Understand that the Note returns are linked to the Underlyings.
- Can afford to leave their money invested for the maximum term of the Note.
- Have other savings or investments that are easily accessible to cover emergency or unanticipated expenditure requirement(s).
- Understand that the returns are pre-defined and that they will forgo any growth in the Underlyings which exceeds the returns defined in this Factsheet.

About Mariana

Mariana is a multi-regulated global diversified financial services firm delivering first-rate client service across financial markets. Based in the City of London since 2009, with more than 120 staff across offices in Paris, New York, Geneva, Singapore, Australia and Dubai (DIFC), it caters for both the UK and International Markets across sectors including Capital Markets, Investment Solutions, Tax, Advisory, Asset Management, Fund Management, Order Execution, Research, Analysis, Strategy and Consultancy. It operates an Organised Trading Facility ("OTF") for bonds and equity derivatives and is a leading provider of UK and International Structured Products.

Mariana was initially established as an innovative brokerage firm with the aim of providing global execution services. It now offers independent bespoke market analytics and trading strategies which are designed to complement existing trading models.

Building on this foundation, the team at Mariana has developed the business to offer a wide range of services globally and has established a reputation for expertise in the creation and distribution of innovative performance-focused investments.

Mariana UFP LLP is authorised and regulated by the UK's Financial Conduct Authority. FCA registration number is 551170. It is incorporated in England and Wales. Company No. OC363748.

Strike Level:

The closing price of the Underlyings on the Strike Date.

Final Valuation Level:

The closing price of the Underlyings on the Final Valuation Date.

Maturity Payment Date:

If the Note does not mature early, maturity proceeds and any coupons due will be paid on the date specified in the Issuer Termsheet, which reflects the settlement period(s) relating to this security.

Fees & Charges:

The terms detailed in this Factsheet are net of all product related fees and charges.

Key Benefits

- Offers a potential regular return (with the potential for Early Maturity) without market growth.
- **Memory feature** means that unpaid income will be paid on a future payment date if the closing price of all the Underlyings is at or above the Income Trigger Level on that Observation Date.
- No market growth required in the Underlyings to achieve a return – Opportunity for regular returns even when the Underlyings are below their initial levels.
- Initial Capital is protected from market falls unless the Final Valuation Level of any one of the Underlyings is below the Initial Capital Return Barrier on the Final Valuation Date.
- Daily priced and liquidity per Issuer Published Terms.

Key Risks

- In the event that the Issuer defaults, all Initial Capital may be lost, and no further return paid.
- If the Final Valuation Level of any one of the Underlyings is below the Initial Capital Return Barrier on the Final Valuation Date, there will be a loss of Initial Capital.
- The terms detailed in this document apply only if the Note is held until maturity (or Early Maturity if applicable) and opting to dispose of units prior to this may result in a loss.
- The return received will likely be subject to the maximum of the pre-defined rate.
- The return is conditional upon the performance of the Underlyings.

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Underlyings Performance Graphs

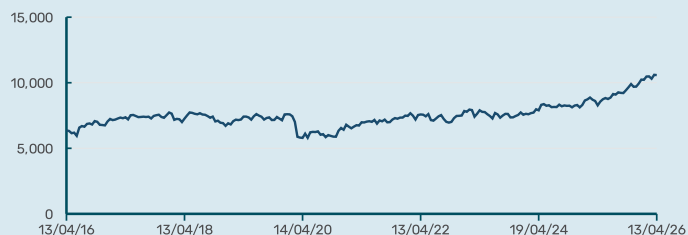
FTSE™ 100 Index (Bloomberg: UKX:IND)

10 year graph from 2016

The FTSE 100 Index is a capitalization-weighted index of the 100 most highly capitalized companies traded on the London Stock Exchange. The equities use an investibility weighting in the index calculation. The index was developed with a base level of 1000 as of December 30, 1983.

Source: Bloomberg, April 2026.

FTSE™ 100 Index (Bloomberg: UKX:IND)



Euro Stoxx 50® Index (Bloomberg: SX5E:IND)

10 year graph from 2016

The EURO STOXX 50 Index, Europe's leading blue-chip index for the Eurozone, provides a blue-chip representation of supersector leaders in the region. The index covers 50 stocks from 11 Eurozone countries. The index is licensed to financial institutions to serve as an underlying for a wide range of investment products such as exchange-traded funds (ETFs), futures, options and structured products.

Source: Bloomberg, April 2026.

Euro Stoxx 50® Index (Bloomberg: SX5E:IND)



S&P 500® Index (Bloomberg: SPX:IND)

10 year graph from 2016

The S&P 500® is widely regarded as the best single gauge of large-cap U.S. equities and serves as the foundation for a wide range of investment products. The index includes 500 leading companies and captures approximately 80% coverage of available market capitalization.

Source: Bloomberg, April 2026.

S&P 500® Index (Bloomberg: SPX:IND)

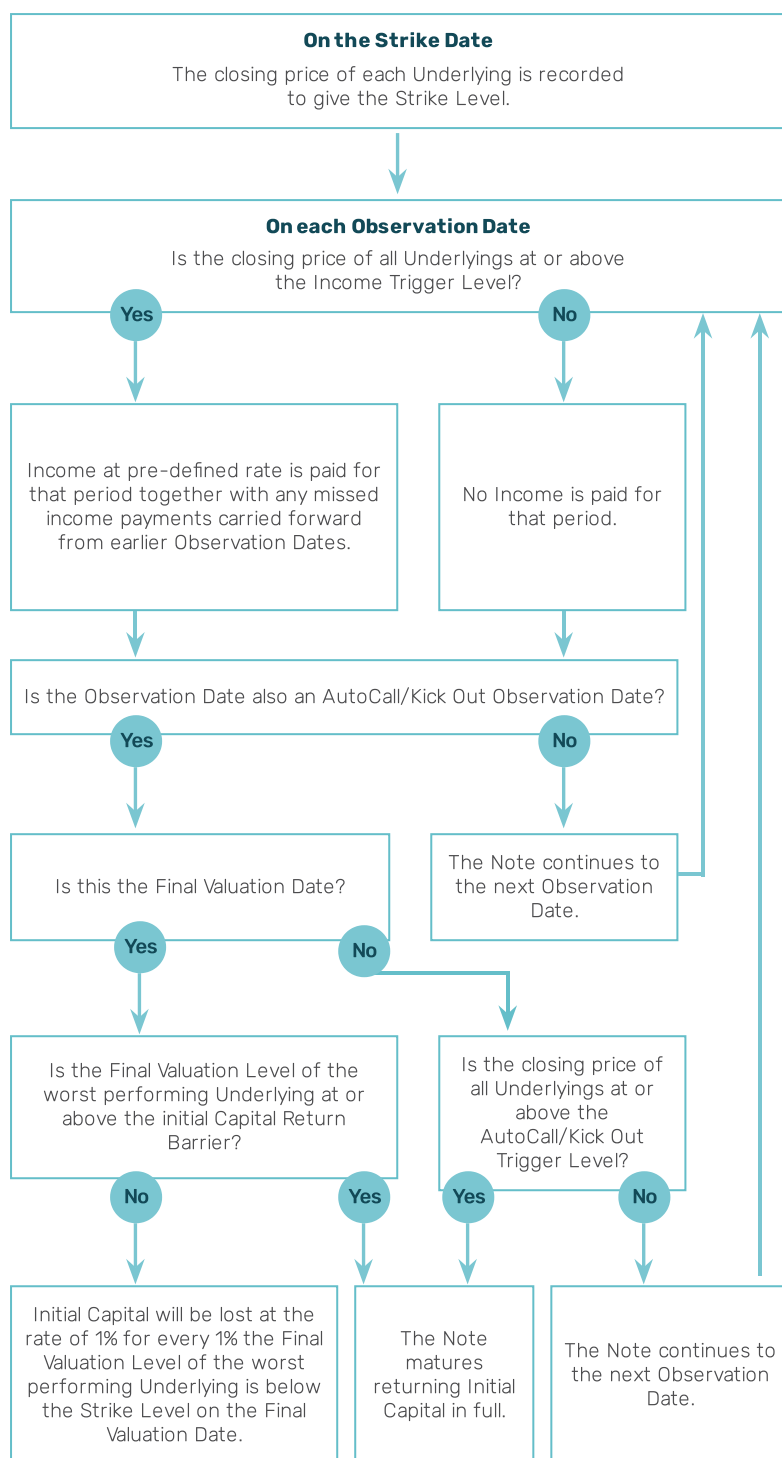


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The Investment in Action



Year	Income and AutoCall/Kick Out Observation Dates*
Year 1	23 November 2026 21 May 2027
Year 2	22 November 2027 22 May 2028
Year 3	21 November 2028 21 May 2029
Year 4	21 November 2029 21 May 2030
Year 5	21 November 2030 21 May 2031

*The AutoCall/Kick Out Observation Dates occur on a periodic basis from the end of year 2. The dates that are both Income and AutoCall/Kick Out Observation Dates are highlighted in bold.



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About Barclays Bank Plc

Barclays Bank Plc provides banking and financial services. The Bank offers personal, retail and corporate banking, as well as wealth management, investment banking, consumer finance, treasury, and insurance services. Barclays Bank serves clients worldwide.

For more information, visit www.barclays.co.uk

Source: Bloomberg April 2026, Barclays Bank PLC

Credit Rating

A credit rating agency is an independent company that assigns credit ratings. Leading agencies have assessed the ability of the Issuer of the Note, to meet its liabilities as defined on page 1 and as may be updated from time to time. The Note will not be rated.

A credit rating is an assessment of credit worthiness assigned by an independent credit rating agency. The ratings used range from AAA (the highest) to D (the lowest). They can be useful to compare the credit risk of financial institutions. Please note that credit ratings and other such measures may change at any time from those published in this Factsheet. It is important to note that the credit rating could change at any time either before or during the Note term. The ratings differ between agencies. A high rating from one or more of the credit rating agencies is not a guarantee that the Note Issuer will meet its obligation to pay the amounts due from the Note.

An outlook indicates the potential direction of a rating over the intermediate term, typically between six months and two years. It reflects financial or other trends that have not yet reached the level that would trigger a rating action, but which may do so if such trends continue. When determining a rating outlook, consideration is given to any changes in the economic and/or fundamental business conditions. An outlook is not necessarily a precursor of a rating change.

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If the closing price of any one of the Underlyings is below the Income Trigger Level as a percentage of the Strike Level on one of the Observation Dates, you will not receive the return for that period. However, any unpaid income will be paid on a future payment date if the closing price of all of the Underlyings is at or above the Income Trigger Level on that period's Observation Date (memory feature).

If the Final Valuation Level of any one of the Underlyings is below the Initial Capital Return Barrier on the Final Valuation Date, Initial Capital will be at risk and some or all of the amount initially invested will be lost. If this occurs, the return of Initial Capital will depend upon the level of the worst performing Underlying on the Final Valuation Date.

Investors are exposed to the credit risk of the Issuer. If the Issuer defaults, investors may lose some or all of their Initial Capital and may not receive any return, regardless of how the Underlyings perform.

The potential return and the return of Initial Capital are both linked to the performance of the Underlyings. Should the Underlyings increase by more than the return provided by the Note, investors will not receive the benefit of any additional investment return above that provided by the investment.

An application may be made to have the Note listed. However, the Issuer makes no representation as to the likelihood of the success of such an application.

Under normal market conditions, the Issuer of the Note intends to maintain a secondary market with a maximum bid/ask spread of 1%. However, any secondary market provided by the Issuer is subject to change and may be stopped without notice. It may therefore not be possible to redeem the Note prior to the Final Valuation Date. If the Note is redeemed early, the amount returned may be significantly less than the original amount invested.

The only form of return is the potential income, which is not guaranteed.

There may be legal or tax implications of holding the Note in certain jurisdictions.

In the event of the markets of the Underlyings being subject to a market disruption event, the terms of the Note may be adjusted, or the Note terminated early. If the markets are disrupted on an Observation Date (or closed for any other reason, such as a local market holiday), the observation will occur on the next unaffected trading day. If the following eight days are also disrupted, the Note Issuer will determine the closing level of the Underlyings.

The terms of the Note may also be subject to adjustment if there is a disruption event such as a change in law, hedging disruption and increased cost of hedging or if the closing level of the Underlyings is subsequently corrected. If the Issuer is unable to make such adjustments, it may redeem the Note at a fair market value as determined by the calculation agent.

Investing in the Note, which is linked to one or more Underlyings involves certain risks. Factors, which are material for the purpose of assessing the associated market risks, are described in the Issuer's documents, which are available on request.

The Note involves a high degree of risk, which may include, among others, interest rate, foreign exchange, time value and political risks. Purchasers should be prepared to sustain a total loss of the purchase price. Prospective investors should understand the risks of transaction involving the relevant Note and should reach an investment decision only after careful consideration, with their advisers, of the suitability of the Note in light of their particular financial circumstances, the information set forth herein and the information regarding the Note and the particular index or indices to which the value of, or payments in respect of, the Note may relate, as specified in the applicable Base Prospectus and termsheet.

The Note represents an investment linked to the economic performance of the Underlyings and the prospective investors should note that the return (if any) on their Initial Capital will depend upon the performance of the Underlyings. Potential investors should also note that whilst the market value of the Note is linked to the Underlyings and will be influenced (positively or negatively) by them, any change may not be comparable and may be disproportionate. It is impossible to predict how the level of the Underlyings will vary over time.

In contrast to a direct investment in the components of the Underlyings, the Note represents the right to receive payment of the early or other redemption amount, as the case may be, as well as payments of interest (if applicable), all or some of which and the value of which will be determined by reference to the performance of the Underlyings.

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There are no selling restrictions on UK retail investors.

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When establishing the terms offered in Mariana materials, total fees/margin equivalent to a maximum of GBP: 0.40% p.a.; USD: 0.25% p.a. in relation to the full term of Notes are provisioned for distributor margin, marketing, distribution and advice costs. The fees are fully accounted for in any Note's construction. For example, an investment of £10,000 will have any income/growth and return of Initial Capital payments calculated on the full £10,000. It is, however, possible that the final 'reoffer' prices and thus fee levels may vary (upwards or downwards) as a result of the prevailing financial market conditions during the offer period that in turn affect the cost of acquiring additional units and/or disposal of units to meet with demand. Any such variance will not affect the terms to the subscriber published. Financial advisers whose clients invest in a Note (1) shall fully disclose to their clients the existence nature and amount of the/any fees they receive (if any) in respect of sales of the Note as required in accordance with the laws and regulations applicable to it in all relevant jurisdictions and by arranging subscription (2) confirm to Mariana that (a) any such fee (if applicable) or commission (if applicable) complies with all applicable laws and regulations in all relevant jurisdictions and (b) its receipt does not conflict with applicable regulation or any duty they may have to act in the best interest of any person to whom the adviser owes any such duty.

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Where an investor intends to or is for any reason required to make an investment that must be construed with Sharia principles, it shall, before subscribing or making an investment, (i) make its own investigations into, and satisfy itself as to, the compliance with Sharia principles of the Note and the Offer Documents relevant for the Note and (ii) ensure that all necessary actions have been taken (including obtaining a Sharia compliance certificate, where required) so that it can make its own determination as to whether the Note and the Offer Documents relevant to the Note are compliant with Sharia principles.

Any references made to UK or Retail eligibility are strictly in the context of Issuer Termsheet provisions and listed restrictions (or lack thereof) and Professional Advisers are required to make their own assessments as regards eligibility in line with their contractual and professional obligations.

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