

Barclays Regime-Aware Dynamic Asset Rotation 6% RC USD Index

Index Past Performance

	YTD	1Y	3Y ¹	5Y ¹	Live	Base
Return	4.44%	8.06%	5.90%	5.17%	0.52%	8.17%
Annualised Volatility	-	5.97%	5.80%	5.78%	-	5.76%
Sharpe Ratio	-	1.35	1.02	0.89	-	1.42

1 - Annualised

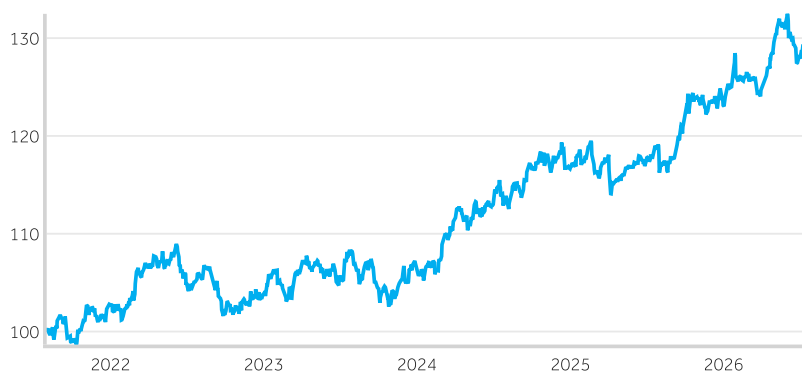
Source: Barclays. As of 31 Jul 2026. Simulated period: Index Base Date is 12 Jan 2006; Index Live Date is 28 Jul 2026. Past and/or simulated past performance are not reliable indicators of future performance. See information on the performance data in the Index performance disclaimer at end for further information.

5Y Simulated/Live Past Performance Analysis

	Index
Best Monthly Return	3.79%
Worst Monthly Return	-3.61%
Maximum Drawdown	-6.77%

Source: Barclays. As of 31 Jul 2026. Simulated period: Index Base Date is 12 Jan 2006; Index Live Date is 28 Jul 2026. Past and/or simulated past performance are not reliable indicators of future performance. See information on the performance data in the Index performance disclaimer at end for further information.

5Y Simulated and Live Past Performance



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- ☐ Simulated
- ☐ Live

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Key Facts

Ticker	BXIIRD6
Base date	12 Jan 2006
Live date	28 Jul 2026
Currency	USD
Asset class	Multi asset
Exposure Type	Excess return
Rebalancing	Daily
Sponsor	BBPLC

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MD-2312261204 | Global | 10-Dec-2025

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