



Cboe BZX Exchange, Inc. Information Circular 18-043
Cboe BYX Exchange, Inc. Information Circular 18-043
Cboe EDGA Exchange, Inc. Information Circular 18-043
Cboe EDGX Exchange, Inc. Information Circular 18-043

Date: March 21, 2018

Re: Barclays Bank PLC Notes

Pursuant to the Rules of Cboe BZX Exchange, Inc., Cboe BYX Exchange, Inc., Cboe EDGA Exchange, Inc., and Cboe EDGX Exchange, Inc. (referred to hereafter as the “Exchanges”), this Information Circular is being issued to advise you that the following securities have been approved for trading pursuant to unlisted trading privileges (“UTP”) on the Exchanges as UTP Derivative Securities pursuant to Chapter XIV of the Exchange’s Rules.

<u>Securities (the “Notes”)</u>	<u>Symbol</u>
Barclays ETN+ FI Enhanced Europe 50 Exchange Traded Notes Series C	FFEU
Barclays ETN+ FI Enhanced Global High Yield Exchange Traded Notes Series B	FIYY

Commencement of Trading on the Exchanges: March 22, 2018

Issuer/Trust: Barclays Bank PLC

Primary Listing Exchange: NYSE Arca

The purpose of this information circular is to outline various rules and policies that will be applicable to trading in these new products on the Exchanges, as well as to provide certain characteristics and features of the Notes.

Background Information on the Notes

As more fully explained in the Pricing Supplement dated March 15, 2018, Prospectus Supplement dated July 18, 2016, and the Prospectus dated February 22, 2018 for each of the exchange- traded notes listed above (the “ETNs”) (File No. 333-212571), the return of each of the ETNs is linked to a quarterly rebalanced leveraged participation in the performance of an index. The ETNs do not guarantee any return of principal at maturity. The investor will not receive periodic interest payments under the circumstances described in the pricing supplement and a cash payment at maturity or upon early redemption based on the performance of the index to which the ETNs are linked. The ETNs are senior, unsecured obligations of Barclays Bank PLC (the “Issuer”), which mature on March 17, 2033.



Each series of ETNs is linked to an index (each an “Index”) as outlined and described below:

Barclays ETN+ FI Enhanced Europe 50 Exchange Traded Notes Series C (FFEU): FFEU is linked to a quarterly rebalanced leveraged participation in the performance of the STOXX Europe 50 USD (Gross Return) Index (the “STOXX Index”). At inception, FFEU is designed to target two times the performance of the STOXX Index. The STOXX Index is composed of 50 European blue-chip companies selected from within the STOXX Europe 600 Index (the “STOXX Parent Index”). The STOXX Parent Index contains the 600 largest stocks traded on the major exchanges of 17 European countries: Austria, Belgium, Czech Republic, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

Barclays ETN+ FI Enhanced Global High Yield Exchange Traded Notes Series B (FIYY): FIYY is linked to the quarterly rebalanced leveraged participation in the performance of the MSCI World High Dividend Yield USD Gross Total Return Index (the “MSCI Index”). At inception, FIYY is designed to target two times the performance of the MSCI Index. The MSCI Index is designed to track the performance of large and mid-cap stocks (excluding REITS) across 23 developed markets countries tracked by the MSCI World Index (the “Parent Index”) with higher than average dividend yields that are potentially both sustainable and persistent. The Index also incorporates certain screening mechanisms based on certain "quality" characteristics and recent 1-year price performance that seek to exclude stocks with potentially deteriorating fundamentals that may force them to cut or reduce dividends.

The STOXX Index is provided by STOXX Limited and the MSCI Index is provided by MSCI, Inc. The value of each Index is reported on Bloomberg.

Each series of ETNs are subject to early redemption or acceleration in whole or in part at any time. Accordingly, an investor should not expect to be able to hold the ETNs to maturity. Additionally, the ETNs do not guarantee any return of principal at maturity and do not pay any interest during their term. Instead, investors will receive a cash payment in U.S. dollars at maturity or upon early redemption based on the performance of the Index to which each series of ETNs are linked, less an investor fee.

Each series of ETNs may be redeemed early, at the investor’s option, subject to a minimum redemption amount of 10,000 ETNs. Upon such early redemption, the investor will receive a cash payment that is based on the performance of the Index to which each series of ETNs are linked, less any fees.

Each series of ETNs’ initial indicative value current value on the initial valuation date will equal \$100.00.

The Intraday Indicative Value for the ETNs will be disseminated by market data vendors under the symbol <symbol>.IV.

Additional information regarding the ETNs, including information about redemption procedures, fees, and dividends can be found in the Pricing Supplement.

Investment Risks

As described in the ETNs’ Pricing Supplement, investing in each series of ETNs involves a number of risks not associated with an investment in conventional debt securities. An investment in the ETNs



involves significant risks and is not appropriate for every investor. Investing in each series of ETNs is not equivalent to investing directly in its Index. Accordingly, series of ETNs should be purchased only by knowledgeable investors who understand the terms of the investment in the ETNs and are familiar with the behavior of the Index and financial markets generally.

Interested persons are referred to the Pricing Supplement and Prospectus Supplement for a full description of risks associated with an investment in the ETNs. These risks include the following: potential loss of principal and potential negative effects of leverage, credit of issuer, correlation and compounding risk, market risk, no interest payments, a trading market for the ETNs may not exist, issuer redemption, and automatic redemption. The ETNs are riskier than ordinary unsecured debt securities.

For a more complete description of the securities and the payment at maturity, valuation, fees and risk factors, consult the ETNs' Pricing Supplement, Prospectus Supplement or Prospectus.

Exchange Rules Applicable to Trading in the Notes

Trading in the Notes on the Exchanges is subject to the Exchanges' equity trading rules.

Trading Hours

The Notes will trade on Cboe BZX Exchange, Inc. and Cboe BYX Exchange, Inc. between 8:00 a.m. and 5:00 p.m. ET. The Notes will trade on Cboe EDGA Exchange, Inc. and Cboe EDGX Exchange, Inc. between 8:00 a.m. and 8:00 p.m. ET.

Please note that trading in the Notes during the Exchanges' Pre-Opening and After Hours/Post Closing Trading Sessions ("Extended Market Sessions") may result in additional trading risks which include: (1) that the current underlying indicative value may not be updated during the Extended Market Sessions, (2) lower liquidity in the Extended Market Sessions may impact pricing, (3) higher volatility in the Extended Market Sessions may impact pricing, (4) wider spreads may occur in the Extended Market Sessions, and (5) because the indicative value is not calculated or widely disseminated during the Extended Market Sessions, an investor who is unable to calculate an implied value for the Shares in those sessions may be at a disadvantage to market professionals.

Suitability

Trading in the securities on the Exchanges will be subject to the provisions of Exchange Rule 3.7. Members recommending transactions in the securities to customers should make a determination that the recommendation is suitable for the customer. Members should adopt appropriate procedures for the opening and maintaining of accounts, including the maintaining of records prescribed by any applicable regulatory organization and by the rules and regulations of the Commission.

Trading Halts

The Exchanges will halt trading in the shares of a security in accordance with Exchange Rules. The grounds for a halt include a halt because the intraday indicative value of the security and/or the value of its underlying index are not being disseminated as required, a halt for other regulatory reasons or



due to other conditions or circumstances deemed to be detrimental to the maintenance of a free and orderly market.

This Information Circular is not a statutory prospectus. Members should consult the Prospectus for a security and the security's website for relevant information.

Please contact Listings Services at 913.815.7024 with any inquiries regarding this Information Circular.