



Investors Exchange Product Information Circular 2016 - 0224

Date: August 31, 2016

Re: Barclays Return on Disability ETN

Investors Exchange LLC commenced operating as a national securities exchange on August 19, 2016 followed by a two-week security-by-security phase-in period. This Information Circular is being issued to advise you that the following security has been approved for trading pursuant to unlisted trading privileges (“UTP”) on the Exchange as UTP Derivative Securities pursuant to IEX Rule 16.160, and will begin trading on IEX during the phase-in period. See [the Exchange’s Website](#) for the phase-in schedule.

<u>Securities (the “Fund”)</u>	<u>Symbol</u>
Barclays Return on Disability ETN	RODI

Issuer/Trust: Barclays Bank PLC

Issuer/Trust Website: www.etnplus.com

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 this new product on the Exchange, as well as to provide certain characteristics and features of the Notes.

Background Information on the Notes

As more fully explained in the Preliminary Pricing Supplement dated September 8, 2014, Prospectus Supplement dated July 19, 2013, and the Base Prospectus dated July 19, 2013 for the Barclays Return on Disability ETN (the “ETNs”) (File No. 333-190038) the return of the ETNs is linked to the performance of the Return on Disability US LargeCap ETN Total Return USD Index (the “Index”). The ETNs do not guarantee any return of principal at maturity. The investor will receive a cash payment at maturity or upon early redemption based on the performance of the Index, less an investor fee. The ETNs are senior unsecured obligations of Barclays Bank PLC (the “Issuer”), which mature on September 17, 2024.

The Index notionally tracks the returns that may be available from investing in a basket of stocks that are selected pursuant to the Return on Disability Binary Ranking (“RoD Ranking”) and other eligibility criteria, as described below. Donovan Group LLC (the “Index Sponsor”) employs the RoD Ranking to select a portfolio of stocks of up to 100 companies that, according to the RoD Ranking, are considered the top ranked firms in the disability market with respect to creation of shareholder value and which meet other eligibility requirements. The phrase “disability market” refers to the 1.3 billion people globally who face challenges across three general areas – dexterity, cognition or sensory abilities – as well as their friends and family. The RoD Ranking is based on the premise that companies which utilize certain best practices with respect to employees with disabilities, customers with disabilities and productivity processes that leverage the unique approaches to problem solving from people with disabilities will create shareholder



value and cause their stocks to rise. The Index is rebalanced quarterly to maintain equal weighting and is reconstituted annually to account for new corporate activity in the disability market.

Each component in the Index must be common stock or ordinary shares listed on a U.S. national securities exchange. Each component must have an unadjusted market capitalization of at least \$2 billion and must meet certain liquidity requirements. The Index is rebalanced quarterly to maintain equal weighting and is reconstituted annually to account for new corporate activity in the disability market.

The Index is independently calculated by NYSE Arca, Inc. The value of the Index is reported on Bloomberg under ticker symbol "RODITR <Index>".

The 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, or prior to, maturity or call, or upon early redemption. Instead, at maturity, investors will receive a cash payment, the amount of which will vary depending on the performance of the Index and will be reduced by the investor fee as of final valuation date.

The ETNs may be redeemed early, at the investor's option, subject to a minimum redemption amount of 25,000 securities. Upon such early redemption, the investor will receive a cash payment that is based on the performance of the Index, less the investor fee.

The ETNs' closing indicative value on the initial valuation date will equal \$50.00. The closing indicative value on any business day after the inception date will be based on the performance of the Index, less the investor fee.

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

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

Please see the prospectus for the Notes for more details regarding the calculations and details regarding the Index.

It is expected that the market value of the Notes will depend substantially on the value of the Index and may be affected by a number of other interrelated factors including, among other things: the general level of interest rates, the volatility of the Index, the time remaining to maturity, the dividend yield of the stocks comprising the Index, and the credit ratings of the Issuer.

Exchange Rules Applicable to Trading in the Notes

Trading in the Shares on IEX is subject to IEX trading rules.

Trading Hours

The value of the Index underlying the Shares will be disseminated to data vendors every 15 seconds during the Regular Trading Session.

The Shares will trade on IEX between 8:00 a.m. and 5:00 p.m. Please note that trading in the Shares during



the Exchange's Pre-Market and Post-Market 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, higher volatility in the Extended Market Sessions may impact pricing, (4) wider spreads may occur in the Extended Markets 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 Exchange will be subject to the provisions of IEX Rule 3.170 and other applicable suitability rules. Members recommending transactions in the securities to customers should make a determination that the recommendation is suitable for the customer.

Trading Halts

The Exchange 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. Exchange Members should consult the prospectus for a security and the security's website for relevant information.

Please contact IEX Regulation at 646-343-2000 with any inquiries regarding this Information Circular.