

SFLAF

iPath® Long Extended S&P 500® TR Index ETN

The iPath® Long Extended S&P 500® TR Index ETN is designed to provide investors with leveraged return on the performance of the S&P 500® Total Return Index (the “Index”). The ETNs are riskier than ordinary unsecured debt securities and have no principal protection. The ETNs are unsecured debt obligations of the issuer, Barclays Bank PLC, and are not, either directly or indirectly, an obligation of or guaranteed by any third party. Any payment to be made on the ETNs, including any payment at maturity or upon redemption, depends on the ability of Barclays Bank PLC to satisfy its obligations as they come due. An investment in the ETNs involves significant risks, including possible loss of principal, and may not be suitable for all investors..

The Index is a capitalization-weighted index intended to provide an indication of the pattern of stock price movement in the U.S. equities market, covering 75% of total US equities market. S&P chooses companies for inclusion in the Index with the aim of achieving a distribution by broad industry groupings that approximates the distribution of these groupings in the common stock population of the U.S. equities market. Owning the ETNs is not the same as owning interests in the equity securities comprising the Index or a security directly linked to the performance of the Index. For additional information regarding the risks associated with the ETNs, please see “Selected Risk Considerations” below.

Summary

Primary Exchange	OTC Markets
ETN Ticker	SFLAF
Intraday Indicative Value Ticker	SFLAF.IV ¹
Bloomberg ETN Keystroke	SFLAF<EQUITY><GO>
Bloomberg Index Ticker	SPTR
Investor Fee Rate	0.35% per annum ²
Automatic Termination Level	\$10.00 per ETN ⁴
CUSIP	06740P601
ISIN	US06740P6016
Inception Date	29 November 2010
Maturity	30 November 2020
Financing Rate	3m LIBOR + 0.60% ⁵
ETN Participation Ticker	SFLAF.PTNV ⁶

Market Indicators (as of 04/30/2019)

Closing Indicative Note Value	\$325.32
Market Capitalization ³	\$720,584
ETNs outstanding	2,215
Financing Level ⁵	118.08
Participation ⁶	1.36
Long Index Amount ⁷	443.40

The performance quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investment, when sold or redeemed may be worth more or less than the original cost. Current performance may be lower or higher than the performance quoted. See additional information below for how return figures are calculated. **PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS**

1. **Intraday Indicative Value.** The “intraday indicative value” meant to approximate the value of the ETNs during the current trading day by reference to the underlying index is calculated and published during the course of each trading day. The intraday indicative value is intended to provide investors with an approximation of the effect that intraday changes in the level of the underlying index would have on the closing indicative value of the ETNs. The intraday indicative value only reflects the accrued investor fee and other applicable costs at the close of business on the preceding day, but does not include any adjustment for the investor fee or applicable costs accruing during the course of the current day. For more information on how the intraday indicative value is calculated, please see the section “Valuation of the ETNs” in the prospectus relating to the ETNs.

The intraday indicative value is provided for reference purposes only. It is not intended as a price or quotation, or as an offer or solicitation for the purchase, sale, redemption or termination of the ETNs, nor does it reflect hedging or transaction costs, credit considerations, market liquidity, or bid-offer spreads. Published index levels from the sponsors of the indices underlying the ETNs may occasionally be subject to delay or postponement. Any such delays or postponements will affect the level of the index and therefore the intraday indicative value of the ETNs. Index levels provided by the sponsors of the indices underlying the ETNs do not necessarily reflect the depth and liquidity of the underlying markets for the index components. For this reason and others, the actual trading price of the ETNs may be different from their intraday indicative value.

2. **The investor fee rate** per ETN is equal to 0.35% per year: The investor fee on the inception date was equal to zero. On any subsequent calendar day until maturity or redemption, the daily investor fee per ETN will equal the product of (a) the applicable closing indicative note value on the immediately preceding calendar day *times* (b) the fee rate *divided by* (c) 365. Because the daily investor fee is calculated as part of the financing level through which it is subtracted from the closing indicative note value on a daily basis, the net effect of the daily investor fee accumulates over time and is subtracted at a rate per year equal to 0.35% per year.

3. **Market Capitalization** = Closing Indicative Note Value x ETNs Outstanding

4. **Automatic Termination Level.** Barclays Bank PLC will automatically redeem your ETNs (in whole only, but not in part) if, on any calendar day prior to or on the final valuation date, the intraday indicative note value for the ETNs is less than or equal to \$15.00 or 20% of the principal amount of your ETNs.

5. **The financing rate** will equal the sum of (a) 0.60% *plus* (b) the most recent 3month London InterBank Offered Rate (LIBOR) fixing for U.S. dollars effective on the immediately preceding business day, as published by the British Bankers’ Association on Bloomberg page “US0003M Index”. The daily financing charge on the inception date was \$0. On any subsequent calendar day until maturity or redemption of the ETNs, the daily financing charge per ETN will equal the product of (a) the applicable financing level on the immediately preceding calendar day *times* (b) the financing rate *divided by* (c) 360.

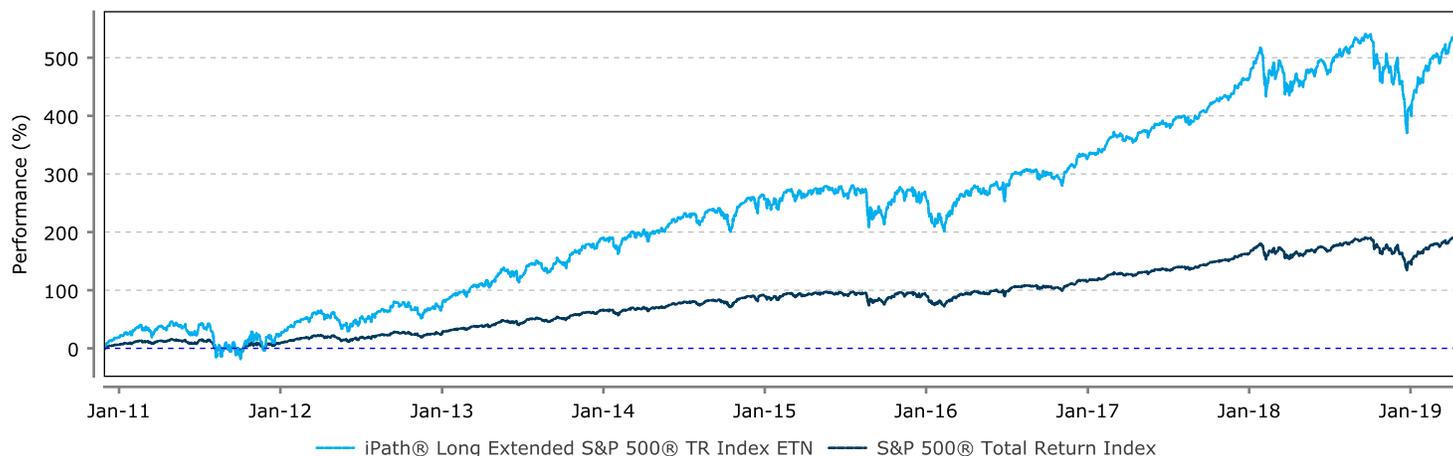
The financing level on any calendar day until maturity or redemption will equal the sum of (a) the applicable financing level on the immediately preceding calendar day *plus* (b) the daily financing charge *plus* (c) the applicable daily investor fee.

6. **The participation** is intended to approximate the ratio of the value of the notional exposure per ETN to the performance of the Index relative to the value of each ETN, as described in more detail in the product prospectus.

7. **Long Index Amount.** On the initial valuation date, the long index amount per ETN was \$150. On any subsequent calendar day until maturity or redemption, the long index amount per ETN will equal the product of (a) the applicable long index amount on the initial valuation date *times* (b) the applicable index performance factor on such calendar day.

The index performance factor on the initial valuation date was equal to 1. On any subsequent calendar day until maturity or redemption, the index performance factor for the ETNs will equal (a) the closing level of the Index on such calendar day (or, if such a calendar day is not an index business day, the closing level of the relevant Index on the immediately preceding index business day) *divided by* (b) the closing level of such underlying Index on the initial valuation date.

ETN and Index Historical Performance



Source: Barclays, Bloomberg.

The chart above shows the historical performance of the ETN and the Index from the ETN Inception Date which was November 29, 2010 to the previous days closing price.

Index and ETN Returns (as of 04/30/2019)

	1 mo	3 mo	6 mo	YTD	1 yr	3 yrs	Since Inception
S&P 500® Total Return Index	4.05%	9.48%	9.76%	18.25%	13.49%	14.87%	13.73%
ETN Closing Indicative Note Value Return	5.45%	12.90%	12.84%	25.85%	17.32%	20.73%	24.90%

ETN Market Price Returns (as of 04/30/2019)

	1 mo	3 mo	6 mo	YTD	1 yr	3 yrs	Since Inception
iPath® Long Extended S&P 500® TR Index ETN	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Source: S&P Dow Jones LLC, subject to change.

The performance quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investment, when sold or redeemed may be worth more or less than the original cost. Current performance may be lower or higher than the performance quoted. See additional information below for how return figures are calculated. **PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS.**

Index Returns

Index returns show the change in the level of the index underlying the ETNs over the relevant period, expressed as a percentage. Index returns are calculated using the closing index level from the beginning of the relevant period to the end of the relevant period. For any historical period of one year or longer, index returns are shown on an annualized basis. Index returns are for illustrative purposes only and do not represent actual ETN performance. Index returns do not reflect any management fees, transaction costs, or expenses which would reduce your actual return, including the investor fee and applicable costs of the ETNs. Indexes are unmanaged and one cannot invest directly in an index.

ETN Closing Indicative Note Value Returns

ETN closing indicative note value returns show the change in the closing indicative value of the ETNs over the relevant period, expressed as a percentage. For any historical period of one year or longer, closing indicative note value returns are shown on an annualized basis. The closing indicative note value of an ETN is an amount per ETN calculated on each valuation date that reflects the change in value of the ETN from the previous valuation date due to the daily change in the index level and the daily accrual of the investor fee and other applicable costs. The closing indicative note value of an ETN may differ from the actual trading price of the ETN at any time due to hedging or transaction costs, credit considerations, market liquidity, bid-offer spreads or other factors affecting the trading price of the ETN. For more information on how the closing indicative note value is calculated, please see the section "Specific Terms of the ETNs" in the prospectus relating to the ETNs.

ETN Market Price Returns

ETN Market price returns show the change in the end-of-day trading price of the ETNs on the exchange over the relevant period, expressed as a percentage. Market price returns are calculated using the midpoint of the bid/ask spread at 4:00 pm Eastern time (or the last midpoint of the bid/ask spread prior to 4:00 pm Eastern time) from the beginning of the relevant period to the end of the relevant period. For any historical period of one year or longer, market price returns are shown on an annualized basis. Market price returns do not represent the returns you would receive if you traded at a price or at a time on the exchange other than as described in this section. Market price returns do not account for brokerage commissions, which will reduce actual returns, and may not include the effect of any applicable fees and costs on the ETNs.

In the event that there is an absence of a bid/ask value at 4PM on the relevant month end, N/A will be displayed in place of a percentage value for ETN Market Price Returns.

Correlations (as of 04/30/2019)

Index	Correlations*
S&P 500® Total Return Index	1.00
MSCI EAFE® Net Total Return Index	0.82
MSCI Emerging Markets Net Total Return Index	0.61
Bloomberg Commodity Index Total Return SM	0.34
Barclays US Aggregate Bond Index	-0.04

Sources: Bloomberg Finance L.P., Barclays, MSCI Inc., S&P Dow Jones Indices LLC. Correlations are calculated on a monthly basis over a 5-year period from the "as of" date referenced above.

* Correlation is a term used to describe the statistical relationship between two or more quantities or variables. Perfectly correlated assets will have a correlation coefficient of one, while the correlation coefficient will be zero when returns on two assets are completely independent.

Index correlations are for illustrative purposes only and do not represent actual ETN performance. PAST PERFORMANCE IS NOT INDICATIVE FOR FUTURE RESULTS.

- The S&P 500® Index is intended to provide an indication of the pattern of stock price movement in the U.S. equities market.
- The Bloomberg Commodity Index Total ReturnSM reflects the returns that are potentially available through an unleveraged investment in the futures contracts on physical commodities comprising the index plus the rate of interest that could be earned on cash collateral invested in specified Treasury Bills.
- The MSCI EAFE Index is an equity index which captures large and mid cap representation across Developed Markets countries around the world, excluding the US and Canada
- The MSCI Emerging Markets IndexSM captures large and mid cap representation across 21 Emerging Markets countries.
- The Barclays U.S. Aggregate Bond Index provides a measure of the performance of the U.S. investment grade bonds market.

Index Components (as of 06/30/2017)

Index Components	Ticker	Weightings %	Trading Facility	Sector
Apple Inc.	AAPL	3.62%	NASDAQ	Information Technology
Microsoft Corp	MSFT	2.56%	NASDAQ	Information Technology
Amazon.com Inc	AMZN	1.85%	NASDAQ	Consumer Discretionary
Facebook Inc A	FB	1.72%	NASDAQ	Information Technology
Johnson & Johnson	JNJ	1.72%	NYSE	Healthcare
Exxon Mobil Corp	XOM	1.65%	NYSE	Energy
JP Morgan Chase & Co	JPM	1.56%	NYSE	Financials
Berkshire Hathaway B	BRK.B	1.55%	NYSE	Financials
Alphabet Inc A	GOOGL	1.33%	NASDAQ	Information Technology
Alphabet Inc C	GOOG	1.31%	NASDAQ	Information Technology

Source: S&P Dow Jones LLC, subject to change.

S&P 500® Total Return Index Index Sector Weightings (as of 06/30/2017)

Index Component Weightings	Weightings %
Information Technology	22.42%
Financials	17.05%
Healthcare	14.26%
Consumer Discretionary	12.47%
Industrials	10.37%
Consumer staples	9.05%
Energy	6.01%
Utilities	3.16%
Materials	2.85%
Communication Services	2.14%
	.22%

Selected Risk Considerations

An investment in the iPath ETNs described herein (the "ETNs") involves risks, including possible loss of principal, and may not be suitable for all investors. Selected risks are summarized here and select product specific risk factors are summarized under "Select Risk Considerations" on the relevant product pages, but we urge you to read the more detailed explanation of risks described under "Risk Factors" in the applicable product prospectus.

You May Lose Some or All of Your Principal: The ETNs are exposed to any decrease in the level of the underlying index between the inception date and the applicable valuation date. Additionally, if the level of the underlying index is insufficient to offset the negative effect of the investor fee and other applicable costs, you will lose some or all of your investment at maturity or upon redemption, even if the value of such index level has increased or decreased, as the case may be. Because the ETNs are subject to an investor fee and other applicable costs, the return on the ETNs will always be lower than the total return on a direct investment in the index components. **The ETNs are riskier than ordinary unsecured debt securities and have no principal protection.**

Credit of Barclays Bank PLC: The ETNs are unsecured debt obligations of the issuer, Barclays Bank PLC, and are not, either directly or indirectly, an obligation of or guaranteed by any third party. Any payment to be made on the ETNs, including any payment at maturity or upon redemption, depends on the ability of Barclays Bank PLC to satisfy its obligations as they come due. As a result, the actual and perceived creditworthiness of Barclays Bank PLC will affect the market value, if any, of the ETNs prior to maturity or redemption. In addition, in the event Barclays Bank PLC were to default on its obligations, you may not receive any amounts owed to you under the terms of the ETNs.

Automatic Redemption: If specified in the applicable prospectus, Barclays Bank PLC will automatically redeem a series of ETNs (in whole only, but not in part) at the specified automatic redemption value if, on any valuation date prior to or on the final valuation date, the intraday indicative note value of the ETNs becomes less than or equal to the applicable level specified in the prospectus.

Market and Volatility Risk: The market value of the ETNs may be influenced by many unpredictable factors and may fluctuate between the date you purchase them and the maturity date or redemption date. You may also sustain a significant loss if you sell your ETNs in the secondary market. Factors that may influence the market value of the ETNs include prevailing market prices of the U.S. stock markets, the index components included in the underlying index, and prevailing market prices of options on such index or any other financial instruments related to such index; and supply and demand for the ETNs, including economic, financial, political, regulatory, geographical or judicial events that affect the level of such index or other financial instruments related to such index.

Leverage Risk: Because an investment in the ETNs is leveraged, changes in the level of the underlying index will have a greater impact on the payout on the ETNs than on a payout on securities that are not so leveraged. In particular, any decrease in the level of the underlying index will result in a significantly greater decrease in the payment at maturity or upon redemption, and an investor will suffer losses on an investment in the ETNs substantially greater than an investor would if the ETNs did not contain a leverage component.

A Trading Market for the ETNs May Not Develop: Although the ETNs are listed on a U.S. national securities exchange, a trading market for the ETNs may not