

3 August 2017

REGISTRATION DOCUMENT SUPPLEMENT

SUPPLEMENT 1/2017



BARCLAYS BANK PLC
(Incorporated with limited liability in England and Wales)

Pursuant to the Global Structured Securities Programme

This supplement dated 3 August 2017 (the "**Supplement**") is supplemental to and must be read in conjunction with the registration document 4/2017 dated 1 June 2017 (the "**Registration Document**") of Barclays Bank PLC in its capacity as issuer (the "**Issuer**") in respect of its Global Structured Securities Programme (the "**Programme**"). This Supplement constitutes a supplement for the purposes of Directive 2003/71/EC (and amendments thereto) and Section 87G of the UK Financial Services and Markets Act 2000 ("**FSMA**").

Terms defined in the Registration Document shall, unless the context otherwise requires, have the same meaning when used in this Supplement.

The purpose of this Supplement is to amend and supplement the "Risk Factors", "Information Incorporated by Reference", "Forward-Looking Statements", "The Issuer and the Group" and "General Information" sections of the Registration Document following the release of the Q2 2017 Interim Results Announcement (as defined in the section "**Information Incorporated by Reference**") as set out below.

A) RISK FACTORS

Following the release of the Q2 2017 Interim Results Announcement, the information in the "Risk Factors" section of the Registration Document is supplemented as follows:

- (i) In the first paragraph under the heading "7. Impairment" on page 8 of the Registration Document, the final sentence shall be amended and replaced as follows:

"For more information please refer to (i) Note 1 (*Significant Accounting Policies*) to the consolidated financial statements of Barclays PLC on pages 226 to 230 of the Joint Annual Report and (ii) Note 1 (*Basis of Preparation*) to the consolidated financial statements of Barclays PLC on page 52 of the Q2 2017 Interim Results Announcement."

so that the first paragraph shall now read as follows:

"The introduction of the impairment requirements of IFRS 9 Financial Instruments, due to be implemented on 1 January 2018, is expected to result in higher impairment loss allowances that are recognised earlier, on a more forward looking basis and on a broader scope of financial instruments than is the case under IAS 39. Measurement will involve increased complexity, judgement and is expected to have a material financial impact and impairment charges will tend to be more volatile. Unsecured products with longer expected lives, such as revolving credit cards, are expected to be most impacted. The capital treatment on the increased reserves is the subject of ongoing discussion with regulators and across the industry, but there is potential for significant adverse impact on regulatory capital

ratios. In addition, the move from incurred to expected credit losses has the potential to impact the Group's performance under stressed economic conditions or regulatory stress tests. For more information please refer to (i) Note 1 (*Significant Accounting Policies*) to the consolidated financial statements of Barclays PLC on pages 226 to 230 of the Joint Annual Report and (ii) Note 1 (*Basis of Preparation*) to the consolidated financial statements of Barclays PLC on page 52 of the Q2 2017 Interim Results Announcement."

- (ii) Under the heading "3. Credit rating changes and the impact on funding costs" on page 12 of the Registration Document, the final sentence shall be deleted in its entirety and replaced as follows:

"For further information please refer to (i) the Credit Ratings in the Liquidity Risk Performance section on page 172 of the Joint Annual Report and (ii) the Credit Ratings in the Treasury and Capital Risk section on pages 38 to 39 of the Q2 2017 Interim Results Announcement."

so that the entire paragraph shall now read as follows:

"A credit rating assesses the creditworthiness of the Group, its subsidiaries and branches, and is based on reviews of a broad range of business and financial attributes including risk management processes and procedures, capital strength, asset quality, earnings, funding, liquidity, accounting and governance. Any adverse event to one or more of these attributes may lead to a downgrade, which in turn could result in contractual outflows to meet contractual requirements on existing contracts. Furthermore, outflows related to a multiple-notch credit rating downgrade are included in the LRA stress scenarios and a portion of the liquidity pool is held against this risk. There is a risk that any potential downgrades could impact the Group's performance should borrowing cost and liquidity change significantly versus expectations or the credit spreads of the Group be negatively affected. For further information please refer to (i) the Credit Ratings in the Liquidity Risk Performance section on page 172 of the Joint Annual Report and (ii) the Credit Ratings in the Treasury and Capital Risk section on pages 38 to 39 of the Q2 2017 Interim Results Announcement."

- (iii) Under the heading "5. Critical accounting estimates and judgements" on page 14 of the Registration Document, the third paragraph shall be deleted in its entirety and replaced as follows:

"Details of legal, competition and regulatory matters to which the Group is currently exposed are set out in Note 19 (*Legal, competition and regulatory matters*) to the consolidated financial statements of Barclays PLC on pages 74 to 85 of Q2 2017 Interim Results Announcement."

- (iv) Under the heading "Legal risk" on page 17 of the Registration Document, the fourth paragraph shall be deleted in its entirety and replaced as follows:

"Details of legal, competition and regulatory matters to which the Group is currently exposed are set out in Note 19 (*Legal, competition and regulatory matters*) to the consolidated financial statements of Barclays PLC on pages 74 to 85 of the Q2 2017 Interim Results Announcement. In addition to matters specifically described in Note 19, the Group is engaged in various other legal proceedings in the UK, US and a number of other overseas jurisdictions which arise in the ordinary course of business. The Group is also subject to requests for information, investigations and other reviews by regulators, governmental and other public bodies in connection with business activities in which the Group is or has been engaged. The Group is keeping all relevant agencies briefed as appropriate in relation to these matters on an ongoing basis. In light of the

uncertainties involved in legal, competition and regulatory matters, there can be no assurance that the outcome of a particular matter or matters will not be material to the Group's results of operations or cash flow for a particular period, depending on, amongst other things, the amount of the loss resulting from the matter(s) and the amount of income otherwise reported for the period."

B) INFORMATION INCORPORATED BY REFERENCE

The information in the "Information Incorporated by Reference" section on pages 21 to 24 of the Registration Document is supplemented by:

- (i) removing the announcement of Barclays PLC and Barclays Bank PLC as filed with the SEC on Form 6-K on 10 April 2017 in respect of the FCA and PRA investigations ("**April Announcement**") from the list of documents incorporated by reference.
- (ii) adding the joint unaudited interim results announcement of Barclays PLC and the Issuer as filed with the SEC on Form 6-K on 28 July Q2 2017 in respect of the six months ended 30 June 2017 (the "**Q2 2017 Interim Results Announcement**") to the list of documents incorporated by reference.
- (iii) adding the following page references in respect of the Q2 2017 Interim Results Announcement to the cross-reference lists in paragraph 2 (*Information Incorporated by Reference*)

From the Q2 2017 Interim Results Announcement

Exhibit 99.1 - Results of Barclays PLC Group as of, and for the six months ended, 30 June 2017	Pages i – 113 of Exhibit 99.1
Notes	Pages i to x
Performance Highlights	Pages 1 to 2
Group Performance Review	Pages 3 to 5
Results by Business	
Barclays UK	Pages 6 to 8
Barclays International	Pages 9 to 11
Head Office	Page 12
Barclays Non-Core	Pages 13-15
Discontinued Operation Results	Pages 16 to 17
Quarterly Results Summary	Pages 18 to 20
Quarterly Core Results by Business	Pages 21 to 25
Performance Management	
Margins and balances	Page 26
Risk Management	
Overview	Page 27
Credit Risk	Pages 28 to 33
Market Risk	Page 34
Treasury and Capital Risk	Pages 35 to 45
Condensed Consolidated Financial Statements	Pages 46 to 51
Financial Statement Notes	Pages 52 to 87
Appendix: Non-IFRS Performance Measures	Pages 88 to 92
Shareholder Information	Page 93
Glossary of terms	Pages 94 to 113
Exhibit 99.2 - Unaudited consolidated summary financial statements of Barclays Bank PLC as of, and for the six months ended, 30 June 2017	Pages 4 to 11 of Exhibit 99.2
Condensed Consolidated Financial Statements	
Condensed Consolidated Income Statement (Unaudited)	Page 4
Condensed Consolidated Statement of Comprehensive Income (Unaudited)	Page 5

Condensed Consolidated Balance Sheet (Unaudited)	Page 6
Condensed Consolidated Statement of Changes in Equity (Unaudited)	Pages 7 to 8
Condensed Consolidated Cash Flow Statement (Unaudited)	Page 9
Financial Statement Notes	
Basis of Preparation	Page 10
Non-controlling Interests	Page 11
Dividends	Page 11
Called Up Share Capital	Page 11
Other Equity Instruments	Page 11
Exhibit 99.4 – A table setting out the issued share capital of Barclays Bank PLC and its consolidated subsidiaries' total shareholders' equity, indebtedness and contingent liabilities as at 30 June 2017	Page 1 of Exhibit 99.4

Only information listed in the cross-reference lists above is incorporated by reference into the Registration Document.

For the purposes of the prospectus rules made under Section 73A of the FSMA and the Registration Document, the information incorporated by reference, either expressly or implicitly, into the Q2 2017 Interim Results Announcement does not form any part of the Registration Document.

Information in the Q2 2017 Interim Results Announcement which is not incorporated by reference into the Registration Document is either not relevant for the investor or is covered elsewhere in the Registration Document.

The above documents may be inspected during normal business hours at the registered office of the Issuer or at <https://www.home.barclays/barclays-investor-relations/results-and-reports/results.html>.

C) FORWARD-LOOKING STATEMENTS

The section "Forward-Looking Statements" on page 25 of the Registration Document shall be updated by deleting the first and second paragraphs in their entirety and replaced as follows:

"This Registration Document and certain documents incorporated by reference herein contain certain forward-looking statements within the meaning of Section 21E of the US Securities Exchange Act of 1934, as amended, and Section 27A of the US Securities Act of 1933, as amended, with respect to the Group. The Issuer cautions readers that no forward-looking statement is a guarantee of future performance and that actual results or other financial condition or performance measures could differ materially from those contained in the forward-looking statements. These forward-looking statements can be identified by the fact that they do not relate only to historical or current facts. Forward-looking statements sometimes use words such as 'may', 'will', 'seek', 'continue', 'aim', 'anticipate', 'target', 'projected', 'expect', 'estimate', 'intend', 'plan', 'goal', 'believe', 'achieve' or other words of similar meaning. Examples of forward-looking statements include, among others, statements or guidance regarding or relating to the Group's future financial position, income growth, assets, impairment charges, provisions, notable items, business strategy, structural reform, capital, leverage and other regulatory ratios, payment of dividends (including dividend pay-out ratios and expected payment strategies), projected levels of growth in the banking and financial markets, projected costs or savings, original and revised commitments and targets

in connection with the group strategy update as announced by Barclays PLC on March 1, 2016, rundown of assets and businesses within Barclays Non-Core, sell down of the Group's interest in Barclays Africa Group Limited or the impact of any regulatory deconsolidation, estimates of capital expenditures and plans and objectives for future operations, projected employee numbers and other statements that are not historical fact.

By their nature, forward-looking statements involve risk and uncertainty because they relate to future events and circumstances. These may be affected by changes in legislation, the development of standards and interpretations under IFRS, evolving practices with regard to the interpretation and application of accounting and regulatory standards, the outcome of current and future legal proceedings and regulatory investigations, future levels of conduct provisions, future levels of notable items, the policies and actions of governmental and regulatory authorities, geopolitical risks and the impact of competition. In addition, factors including (but not limited to) the following may have an effect: capital, leverage and other regulatory rules (including with regard to the future structure of the Group) applicable to past, current and future periods; UK, US, Africa, Eurozone and global macroeconomic and business conditions; the effects of continued volatility in credit markets; market related risks such as changes in interest rates and foreign exchange rates; effects of changes in valuation of credit market exposures; changes in valuation of issued securities; volatility in capital markets; changes in credit ratings of any entities within the Group or any securities issued by such entities; the potential for one or more countries exiting the Eurozone; the implications of the exercise by the United Kingdom of Article 50 of the Treaty of Lisbon and the disruption that may result in the UK and globally from the withdrawal of the United Kingdom from the European Union; and the success of future acquisitions, disposals and other strategic transactions. A number of these influences and factors are beyond the Group's control. As a result, the Group's actual future results, dividend payments, and capital and leverage ratios may differ materially from the plans, goals, expectations and guidance set forth in the Group's forward-looking statements. Additional risks and factors which may impact the Group's future financial condition and performance are identified in Group's filings with the SEC which are available on the SEC's website at www.sec.gov."

D) THE ISSUER AND THE GROUP

Following the release of the Q2 2017 Interim Results Announcement, the information in the "The Issuer and the Group" section on pages 26 to 28 of the Registration Document is supplemented as follows:

- (i) After the fourth paragraph on page 26 of the Registration Document, inserting the following:

"Based on the Bank Group's unaudited financial information for the six months ended 30 June 2017, the Bank Group had total assets of £1,136,867 million (30 June 2016: £1,351,958 million), total net loans and advances¹ of £427,980 million (30 June 2016: £473,962 million), total deposits² of £488,162 million (30 June 2016: £500,919 million), and total shareholders' equity of £66,167 million (30 June 2016: £69,599 million) (including non-controlling interests of £84 million (30 June 2016: £2,976 million). The profit before tax from continuing operations of the Bank Group for the six months ended 30 June 2017 was £2,195 million (30 June 2016: £3,017 million) after credit impairment charges and other provisions of £1,054 million (30 June 2016: £931 million). The financial information in this paragraph is

¹ Total net loans and advances include balances relating to both bank and customer accounts.

² Total deposits include deposits from bank and customer accounts.

extracted from the unaudited consolidated interim financial statements of the Issuer for the six months ended 30 June 2017."

- (ii) Deleting the sentence under the heading "Legal Proceedings" on page 26 of the Registration Document and replacing it with the following:

"For a description of the governmental, legal or arbitration proceedings that the Issuer and the Group face, see (i) Note 13 (*Provisions*) to the consolidated interim financial statements of Barclays PLC and Note 19 (*Legal, competition and regulatory matters*) to the consolidated interim financial statements of Barclays PLC on page 70 and pages 74 to 85 respectively, of the Q2 2017 Interim Results Announcement."

- (iii) Under the heading "Directors" on pages 26 to 28 of the Registration Document, the following rows shall be deleted in their entirety:

Diane de Saint Victor	Non-Executive Director	Non-Executive Director, Barclays PLC; General Counsel, Company Secretary and Executive Director of ABB Limited; Member, American Chamber of Commerce in France
Stephen Thieke	Non-Executive Director	Non-Executive Director, Barclays PLC

- (iv) Adding a new paragraph at the end of the section on Page 28 of the Registration Document as follows:

"On 19 July 2017, the Bank announced the appointment of Matthew Lester as a Non-Executive Director effective from 1 September 2017."

E) GENERAL INFORMATION

The section "General Information" on pages 29 to 30 of the Registration Document shall be updated by:

- (i) Deleting the sentence under "Significant Change Statement" on page 29 and replacing it with the following:

"There has been no significant change in the financial or trading position of the Bank Group since 30 June 2017."

- (ii) Deleting the paragraph under "Legal Proceedings" on page 29 and replacing it with the following:

"Save as disclosed under Note 13 (*Provisions*) and Note 19 (*Legal, competition and regulatory matters*) to the consolidated interim financial statements of Barclays PLC as set out on page 70 and pages 74 to 85, respectively, of the Q2 2017 Interim Results Announcement there are no governmental, legal or arbitration proceedings (including any such proceedings which are pending or threatened of which the Issuer is aware), which may have or have had during the 12 months preceding the date of this Registration Document, a significant effect on the financial position or profitability of the Issuer and/or the Bank Group."

Investors should be aware of their rights under Section 87Q(4) to (6) of the Financial Services and Markets Act 2000. Investors who have agreed to purchase or subscribe for Securities before this Supplement was published have the right, exercisable within two working days after the date on which this Supplement is published, to withdraw their acceptances. Such right shall expire on 7 August 2017. Investors should contact the distributor from which they agreed to purchase or subscribe the Securities in order to exercise their withdrawal rights.

References to the Registration Document shall hereafter mean the Registration Document as supplemented by this Supplement. The Issuer has taken all reasonable care to ensure that the information contained in the Registration Document, as supplemented by this Supplement is, to the best of its knowledge, in accordance with the facts and contains no omission likely to affect its import and accepts responsibility accordingly.

This Supplement has been approved by the United Kingdom Financial Conduct Authority, which is the United Kingdom competent authority for the purposes of the Prospectus Directive and the relevant implementing measures in the United Kingdom, as a supplement issued in compliance with the Prospectus Directive and the relevant implementing measures in the United Kingdom for the purpose of giving information with regard to the Issuer.



The date of this Supplement is 3 August 2017