

4 August 2017

PROSPECTUS SUPPLEMENT

COMBINED SUPPLEMENT 2/2017



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

Pursuant to the Global Structured Securities Programme

This prospectus supplement dated 4 August 2017 (the "**Prospectus Supplement**") is supplemental to, and must be read in conjunction with, each of the base prospectuses listed in the Schedule hereto, (in respect of Base Prospectus 2 and Base Prospectus 5 only, as supplemented by the Combined Supplement 1/2017 dated 13 July 2017) (a "**Base Prospectus**" and together, the "**Base Prospectuses**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") in respect of its Global Structured Securities Programme (the "**Programme**"). This Prospectus Supplement constitutes a base prospectus supplement in respect of each Base Prospectus 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 Base Prospectuses shall, unless the context otherwise requires, have the same meanings when used in the Prospectus Supplement.

The purpose of this Prospectus Supplement is to amend and supplement certain information in the "Summary", "Information Incorporated by Reference" and "General Information" sections in each of the Base Prospectuses due to the release of the Q2 2017 Interim Results Announcement (as defined below).

A) SUMMARY

The information appearing in the third column of Element B.12 on (i) page 12 of Base Prospectus 2, (ii) page 11 of Base Prospectus 5, and (iii) pages 12 to 13 of the iPath® Volatility Index Linked Base Prospectus is deleted and replaced with the following:

"Based on the Bank Group's audited financial information for the year ended 31 December 2016, the Bank Group had total assets of £1,213,955 million (2015: £1,120,727 million), total net loans and advances of £436,417 million (2015: £441,046 million), total deposits of £472,917 million (2015: £465,387 million), and total shareholders' equity of £70,955 million (2015: £66,019 million) (including non-controlling interests of £3,522 million (2015: £1,914 million)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2016 was £4,383 million (2015: £1,914 million) after credit impairment charges and other provisions of £2,373 million (2015: £1,762 million). The financial information in this paragraph is extracted from the audited consolidated interim financial statements of the Issuer for the year ended 31 December 2016.

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 advances of £427,980 million (30 June 2016: £473,962 million), total deposits 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 extracted from the unaudited consolidated interim financial statements of the Issuer for the six months ended 30 June 2017.

Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 30 June 2017.

There has been no material adverse change in the prospects of the Issuer since 31 December 2016."

B) INFORMATION INCORPORATED BY REFERENCE

The section "Information Incorporated by Reference" on (i) pages 73 to 76 of Base Prospectus 2, (ii) pages 56 to 59 of Base Prospectus 5, and (iii) pages 50 to 54 of the iPath® Volatility Index Linked Base Prospectus shall be updated by:

- i) in respect of Base Prospectus 2 and Base Prospectus 5 only, removing the following documents from the list of source documents in paragraph 1 (*Source documents*):
 - (1) the announcement of Barclays PLC and the Issuer as filed with the SEC on Form 6-K on 10 April 2017 in respect of the FCA and Prudential Regulation Authority (the "**PRA**") investigations ("**April Announcement**")
 - (2) the announcement of Barclays PLC and the Issuer as filed with the SEC on Form 6-K on 20 June 2017 in respect of the Barclays PLC Serious Fraud Office charges (the "**June Announcement**").
- ii) in respect the iPath® Volatility Index Linked Base Prospectus only, removing the following documents from the list of source documents in paragraph 1 (*Source documents*):
 - (1) the announcement of Barclays PLC and the Issuer as filed with the SEC on Form 6-K on 10 April 2017 in respect of the FCA and Prudential Regulation Authority (the "**PRA**") investigations ("**April Announcement**")
 - (2) the announcement of Barclays PLC as filed with the SEC on Form 6-K on 20 June 2017 in respect of the Barclays PLC Serious Fraud Office ("**SFO**") charges (the "**June Announcement**").
- iii) adding the following documents (the "**Documents**", each a "**Document**") to the list of source documents in paragraph 1 (*Source documents*):
 - (1) the joint unaudited interim results announcement of Barclays PLC and the Issuer as filed with the SEC on Form 6-K on 28 July 2017 in respect of the six months ended 30 June 2017 (the "**Q2 2017 Interim Results Announcement**"); and
 - (2) Supplement 1/2017 dated 3 August 2017 to the Registration Document 4/2017 dated 1 June 2017 ("**Supplement 1/2017**").
- iv) removing the following page references in respect of the April Announcement and the June Announcement from the cross-reference lists in paragraph 2 (*Information incorporated by reference*):

From the April Announcement

Exhibit 99.1 – Barclays PLC announcement 'FCA and PRA

Pages 4 - 7

investigations into Jes Staley and Barclays'

From the June Announcement

Exhibit 99.1 – Barclays PLC announcement 'SFO charges
Barclays regarding matters which arose in the context of
Barclays' capital raisings in 2008' Page 1

- v) adding the following page references in respect of the Q2 2017 Interim Results Announcement and Supplement 1/2017 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	Page 1 of Exhibit 99.4

**subsidiaries' total shareholders' equity, indebtedness
and contingent liabilities as at 30 June 2017**

From Supplement 1/2017

Risk Factors
The Issuer and the Group

Pages 1 to 3
Pages 5 to 6

Only information listed in the cross-reference lists above is incorporated by reference into the Base Prospectuses.

For the purposes of the prospectus rules made under Section 73A of the FSMA and each of the above listed Base Prospectuses, the information incorporated by reference, either expressly or implicitly, into each Document does not form part of any of the above listed Base Prospectuses.

Information in each Document which is not incorporated by reference into the Base Prospectuses is either not relevant for investors or is covered elsewhere in the Base Prospectuses.

C) GENERAL INFORMATION

The section "General Information" shall be updated by:

- (i) in respect of each Base Prospectus, deleting the sentence under "Significant Change Statement" on (i) page 361 of Base Prospectus 2, (ii) page 114 of Base Prospectus 5, and (iii) page 130 of the iPath[®] Volatility Index Linked Base Prospectus 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) in respect of Base Prospectus 2 and Base Prospectus 5 only, deleting in its entirety the information set out under "Legal Proceedings" on (i) page 361 of Base Prospectus 2, and (ii) page 114 of Base Prospectus 5 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 Base Prospectus, a significant effect on the financial position or profitability of the Issuer and/or the Bank Group."

- (iii) in respect of the iPath[®] Volatility Index Linked Base Prospectus only, deleting in its entirety the information set out under "Legal Proceedings" on page 130 of the iPath[®] Volatility Index Linked Base Prospectus 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 iPath[®] Volatility Index Linked Base Prospectus, a significant effect on the financial position or profitability of the Issuer and/or the Bank Group."

To the extent that there is any inconsistency between (a) any statement in this Prospectus Supplement (in relation to any Base Prospectus) and (b) any other statement in, or incorporated by reference in any Base Prospectus, the statements in (a) above shall prevail.

The Q2 2017 Results Announcement 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>.

The Supplement 1/2017 may be inspected during normal business hours at the registered office of the Issuer or at <https://www.home.barclays/prospectuses-and-documentation/structured-securities/prospectuses.html>.

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 Prospectus Supplement was published have the right, exercisable within two working days after the date on which this Prospectus Supplement is published, to withdraw their acceptances. This right is exercisable up to, and including 8 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 each Base Prospectus shall hereafter mean each such Base Prospectus as supplemented by this Prospectus Supplement. The Issuer has taken all reasonable care to ensure that the information contained in each Base Prospectus, as supplemented by this Prospectus 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. Save as disclosed in this Prospectus Supplement, no significant new factor, material mistake or inaccuracy relating to the information included in each Base Prospectus is capable of affecting the assessment of securities issued pursuant to each Base Prospectus has arisen or been noted, as the case may be, since the publication of each Base Prospectus (as supplemented at the date hereof) by the Issuer.

This Prospectus 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 prospectus 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 issue of securities under the Programme.



The date of this Prospectus Supplement is 4 August 2017

SCHEDULE

LIST OF BASE PROSPECTUSES

1. GSSP Base Prospectus 2 dated 2 June 2017 ("**Base Prospectus 2**").
2. GSSP Base Prospectus 5 dated 9 June 2017 ("**Base Prospectus 5**").
3. iPath[®] Volatility Index Linked Exchange Traded Notes dated 30 June 2017 ("**the iPath[®] Volatility Index Linked Base Prospectus**").