

29 June 2015

PROSPECTUS SUPPLEMENT

COMBINED SUPPLEMENT 1/2015



**BARCLAYS BANK PLC**

*(Incorporated with limited liability in England and Wales)*

**Pursuant to the Global Structured Securities Programme**

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This prospectus supplement dated 29 June 2015 (the "**Prospectus Supplement**") is supplemental to and must be read in conjunction with each of the following registration document (the "**Registration Document**") and base prospectuses (the "**Base Prospectuses**" and each a "**Base Prospectus**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**").

<b>Registration Document</b>	<b>Description</b>	<b>Date of approval</b>
Registration Document	Registration Document	2 June 2015
<b>Base Prospectus</b>	<b>Description</b>	<b>Date of approval</b>
iPath® Volatility Index Linked Exchange Traded Notes (" <b>iPath® Volatility Index Linked Base Prospectus</b> ")	Volatility Index Linked Exchange Traded Notes	2 July 2014
GSSP Base Prospectus 1 (" <b>GSSP Base Prospectus 1</b> ")	Rate and Inflation Index Linked Securities	17 February 2015
iPath® Commodity Index Linked Exchange Traded Notes (" <b>iPath® Commodity Index Linked Base Prospectus</b> ")	Commodity Index Linked Exchange Traded Notes	5 June 2015
GSSP Base Prospectus 2 (" <b>GSSP Base Prospectus 2</b> ")	Equity Linked Securities	5 June 2015
GSSP Base Prospectus 5 (" <b>GSSP Base Prospectus 5</b> ")	Warrant Linked Securities	10 June 2015

This Prospectus Supplement constitutes a (i) registration document supplement in respect of the Registration Document and a (ii) base prospectus supplement in respect of each of the Base Prospectuses, in each case for the purposes of Directive 2003/71/EC (and amendments thereto) (the "**Prospectus Directive**") and for the purpose of Section 87G of the UK Financial Services and Markets Act 2000 ("**FSMA**").

The purpose of this Prospectus Supplement is to:

1. supplement to the Summary
2. supplement the Risk Factors;
3. supplement the information relating to the Issuer and the Group; and
4. supplement the information relating to the ratings.

Each of the Base Prospectuses incorporates the Registration Document by reference.

The Registration Document and each of the Base Prospectuses shall be supplemented as follows:

**1. Updates to the Summary**

In respect of GSSP Base Prospectus 1, the information appearing in the third column of Element B.17 of the Summary is updated with the addition of the following language:

“The short-term unsecured obligations of the Issuer are rated A-2” and “the long-term obligations of the Issuer are rated A-”.

**2. Amendments to Risk Factors**

- (a) In respect of the Registration Document and each Base Prospectus, the information under the heading entitled '*Rating agency methodology changes*' shall be updated to read as follows:

'While ratings reviews anticipated in 2015 have now been concluded, there is a risk that the downgrade actions taken, or any potential future 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'.

- (b) In respect of the Registration Document and each Base Prospectus, the information under the heading entitled '*A downgrade of the credit rating assigned by any credit rating agency to the Issuer or the Securities could adversely affect the liquidity or market value of the Securities. Credit Ratings downgrades could occur as a result of,*

*among other causes, changes in the ratings methodologies used by credit rating agencies' views of the level of implicit sovereign support for European banks and their groups are likely to lead to ratings downgrades' shall be updated to read as follows:*

Moody's, Standard & Poor's and Fitch each published revised methodologies applicable to bank ratings (including the Issuer and Barclays PLC) during 2015 which resulted in credit rating actions being taken on the Issuer's ratings and the ratings of Barclays PLC. Further revisions to ratings methodologies and actions on the issuer's ratings or the ratings of Barclays PLC by the credit rating agencies may occur in the future.

### **3. Amendments to the Issuer and the Group**

In respect of the Registration Document, the information in the third paragraph under the heading entitled 'The Issuer and the Group' shall be updated to read as follows:

'The short term unsecured obligations of the Issuer are rated A-2 by Standard & Poor's Credit Market Services Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the unsecured unsubordinated long-term obligations of the Issuer are rated A- by Standard & Poor's Credit Market Services Europe Limited, A2 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited'.

### **4. Amendments to information relating to Ratings**

In respect of GSSP Base Prospectus 1, GSSP Base Prospectus 2, iPath® Commodity Index Linked Base Prospectus and iPath® Volatility Index Linked Base Prospectus, the information in the section entitled "*Important Legal Information*", sub-heading "*Ratings*" and further in the Registration Document, in the section entitled "*General Information*", sub- heading "*Ratings*" shall be updated to read as follows:

"The short term unsecured obligations of the Issuer are rated A-2, and the long-term obligations of the Issuer are rated A –".

Terms defined in the Registration Document and the Base Prospectuses shall, unless the context otherwise requires, have the same meanings when used in the Prospectus Supplement (in relation to the Registration Document or the relevant Base Prospectus (as applicable)). This Prospectus Supplement is supplemental to, and should be read in conjunction with the Registration Document and each Base Prospectus (as applicable) and other supplements to the Registration Document and relevant Base Prospectus (as applicable). To the extent that there is any inconsistency between (a) any statement in this Prospectus Supplement (in relation to the Registration Document or any Base Prospectus (as applicable)) and (b) any other statement in, or incorporated by reference in the Registration Document or any Base Prospectus (as applicable), the statements in (a) above shall prevail.

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 Prospectus Supplement is published, to withdraw their acceptances. Such right shall expire on 1 July 2015. 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 and each Base Prospectus shall hereafter mean, respectively, the Registration Document and the relevant Base Prospectus as supplemented by this Prospectus Supplement. The Issuer has taken all reasonable care to ensure that the information contained in the Registration Document and 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 of the Registration Document and Base Prospectuses which is capable of affecting the assessment of the securities issued pursuant to the Registration Document and any Base Prospectus has arisen or been noted, as the case may be, since the publication of each of the Registration Document and the Base Prospectuses (as supplemented at the date hereof) issued 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 29 June 2015