#### **25 November 2016**

#### PROSPECTUS SUPPLEMENT

#### **COMBINED SUPPLEMENT 2/2016**



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

#### **Pursuant to the Global Structured Securities Programme**

This prospectus supplement dated 25 November 2016 (the "Prospectus Supplement") is supplemental to, and must be read in conjunction with, each of the base prospectuses listed in the Schedule hereto (each such base prospectus has been supplemented by the Combined Supplement 1/2016 dated 23 August 2016 (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 of each Base Prospectus for the purposes of Article 13 of Chapter 1 of Part II of the Luxembourg Law on Prospectuses for Securities dated 10 July 2005 and amended on 3 July 2012, and has been approved by the Commission de Surveillance du Secteur Financier, which is the competent authority in the Grand Duchy of Luxembourg for the purposes of the Prospectus Directive and the relevant implementing measures in the Grand Duchy of Luxembourg, as a prospectus supplement issued in compliance with the Prospectus Directive and the relevant implementing measures in the Grand Duchy of Luxembourg for the purpose of giving information with regard to the issue of securities under the Programme. This Prospectus Supplement and any documents incorporated by reference will be published on <a href="https://www.bourse.lu">www.bourse.lu</a>.

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:

- (i). in the "Summary", "Information Incorporated by Reference" and "General Information" sections of each Base Prospectus due to the release of the Q3 2016 Results (as defined below); and
- (ii). in the "Risk Factors" section of Base Prospectus 9.

## A) THE SUMMARY

### i) Amendments to Element B.12

In respect of each Base Prospectus, the information appearing in the third column of Element B.12 shall be updated as follows:

"Not applicable: There has been no significant change in the financial or trading position of the Bank Group since 30 September 2016."

#### **B)** RISK FACTORS

In respect of Base Prospectus 9 only, the section "Risk Factors" on page 81 shall be updated by inserting the following additional risk factor after Risk Factor 14(g):

## "14(h) There are risks associated with indices which use a decrement methodology

If an index has a decrement feature it will replicate the performance of an underlying total return index whilst deducting for a constant performance percentage ("decrement") on a daily basis. A decrement feature will therefore act as a drain on the performance of the index, and the index level will not reflect the aggregate performance of the underlying total return index but a lesser amount. Securities linked to an index with a decrement feature will therefore be priced differently to a security linked to a total return index and accordingly the return will differ and may be lower than you would have received had your Securities been linked to the same index but without such feature."

#### C) INFORMATION INCORPORATED BY REFERENCE

In respect of each Base Prospectus, the section "Information Incorporated by Reference" on (i) pages 74 to 77 of Base Prospectus 6 and (ii) pages 98 to 102 of Base Prospectus 9 shall be updated by:

- i) adding the following document to the list of source documents in paragraph 1 (Source documents):
  - (1) the joint unaudited Q3 2016 results announcement of Barclays PLC and the Issuer in respect of the nine months ended 30 September 2016, as filed with the SEC on Form 6-K on 27 October 2016 (the "Q3 2016 Results"); and
  - (2) the Supplement 2/2016 dated 21 November 2016 to the Registration Document 3/2016 dated 1 June 2016 (the "**Supplement 2/2016**").
- ii) adding the following page references in respect of the Q3 2016 Results to the cross-reference lists in paragraph 2 (*Information incorporated by reference*):

#### From the Q3 2016 Results Exhibit 99.1 - Results of Barclays PLC Group as of, and Pages 5 - 62 of for the nine months ended, 30 September 2016 Exhibit 99.1 Performance Highlights Pages 3 - 5 Pages 6 - 9 Group Performance Review **Results by Business** Barclays UK Pages 10 - 11 Barclays International Pages 12 - 13 Head Office Page 14 Barclavs Non-Core Page 15 Africa Banking - Discontinued Operation Page 16 Quarterly Results Summary Page 17 - 19 Quarterly Core Results by Business Pages 20 - 24 Discontinued Quarterly Results Africa Banking Page 25 **Performance Management** Margins and balances Page 26 Credit Risk Page 27 Condensed Consolidated Financial Statements Pages 28 - 30 Capital Pages 31 - 33 Risk Weighted Assets Page 34 Leverage Pages 35-36 Shareholder Information Page 37 Appendix 1 - Glossary Pages 38- 62

Indebtedness

### From the Supplement 2/2016

The Issuer and the Group

Pages 2 - 3

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

The information incorporated by reference, either expressly or implicitly, into the Q3 2016 Results does not form part of this Prospectus Supplement and/or any of the Base Prospectuses.

Information in the Q3 2016 Results which is not incorporated by reference into the Base Prospectuses is either not relevant for the investor or is covered elsewhere in the Base Prospectuses.

The Q3 2016 Results may be inspected during normal business hours at the registered office of the Issuer or at https://www.home.barclays/barclays-investor-relations/resultsand-reports/results.html.

The Supplement 2/2016 may be inspected during normal business hours at the registered Issuer or at https://www.home.barclays/prospectuses-anddocumentation/structured-securities/prospectuses.html.

#### **GENERAL INFORMATION** D)

In respect of each Base Prospectus, the section "General Information" on (i) page 254 of Base Prospectus 6 and (ii) page 402 of Base Prospectus 9 is updated by:

i) deleting the significant change statement and replacing it with the following:

> "There has been no significant change in the financial or trading position of the Bank Group since 30 September 2016."

deleting the information set out under "Legal Proceedings" and replacing it with the ii) following:

> "Save as disclosed under Note 13 (Provisions) and Note 19 (Legal, competition and regulatory matters) to the financial statements of Barclays PLC on pages 79 to 80 and pages 83 to 94, respectively, of the Q2 2016 Interim Results Announcement and page 9 of the Q3 2016 Results under the section entitled "Other matters" for a description of the updated provisions for the payment protection insurance redress 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 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.

In accordance with Article 13 paragraph 2 of Luxembourg Law, 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 29 November 2016. 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 Commission de Surveillance du Secteur Financier, which is competent authority in the Grand Duchy of Luxembourg for the purposes of the Prospectus Directive and the relevant implementing measures in the Grand Duchy of Luxembourg, as a prospectus supplement issued in compliance with the Prospectus Directive and the relevant implementing measures in the Grand Duchy of Luxembourg for the purpose of giving information with regard to the issue of securities under the Programme.



The date of this Prospectus Supplement is 25 November 2016

# SCHEDULE

# LIST OF BASE PROSPECTUSES

- 1. GSSP Base Prospectus 6 dated 10 June 2016 ("Base Prospectus 6").
- 2. GSSP Base Prospectus 9 dated 12 August 2016 ("Base Prospectus 9").