

12 January 2017

PROSPECTUS SUPPLEMENT

COMBINED SUPPLEMENT 4/2016



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

Pursuant to the Global Structured Securities Programme

This prospectus supplement dated 12 January 2017 (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, as supplemented by the (i) Combined Supplement 1/2016 dated 23 August 2016 (save for Base Prospectus 1), (ii) Combined Supplement 2/2016 dated 25 November 2016 and (iii) Combined Supplement 3/2016 dated 21 December 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 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 supplement the "Information Incorporated by Reference" and the "General Information" sections of each of the Base Prospectuses following (i) the filing of the 23 December 2016 Form 6-K (as defined in the section "Information Incorporated by Reference" below) with the United States Securities and Exchange Commission (the "**SEC**") and (ii) the approval of Supplement 4/2016 (as defined in the section "Information Incorporated by Reference" below) by the United Kingdom Financial Conduct Authority.

A) INFORMATION INCORPORATED BY REFERENCE

In respect of each Base Prospectus, the section "Information Incorporated by Reference" is supplemented by:

- (i) adding the following documents (the "**Documents**", each a "**Document**") to the list of source documents in paragraph 1 (*Source documents*):
 - (1) the joint announcement of Barclays PLC and the Issuer relating to the complaint filed by the United States Department of Justice, as filed with the SEC on Form 6-K on 23 December 2016 (the "**23 December 2016 Form 6-K**"); and
 - (2) the Supplement 4/2016 dated 11 January 2017 to the Registration Document 3/2016 dated 1 June 2016 (the "**Supplement 4/2016**").

- (ii) adding the following page references in respect of the respective Document to the cross-reference lists in paragraph 2 (*Information incorporated by reference*):

From the 23 December 2016 Form 6-K

Exhibit 99.1 - Barclays PLC announcement "Complaint filed by United States Department of Justice", dated December 22, 2016. Page 4

From the Supplement 4/2016

The Issuer and the Group Page 2

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 a Document does not form part of any of the above listed Base Prospectuses.

Information in a Document 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 23 December 2016 Form 6-K 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 4/2016 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>.

B) GENERAL INFORMATION

In respect of each Base Prospectus, the section "General Information" is supplemented by deleting the information set out under "Legal Proceedings" and replacing it with the following:

"Save as disclosed under (i) 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, (ii) page 9 of the Q3 2016 Results under the section entitled "Other matters" relating to a description of the updated provisions for the payment protection insurance redress and (iii) page 4 of the 23 December 2016 Form 6-K, 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.

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 16 January 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 12 January 2017

SCHEDULE

LIST OF BASE PROSPECTUSES

1. GSSP Base Prospectus 1 dated 26 August 2016 ("**Base Prospectus 1**").
2. GSSP Base Prospectus 2 dated 3 June 2016.
3. GSSP Base Prospectus 5 dated 10 June 2016.
4. iPath[®] Commodity Index Linked Exchange Traded Notes dated 3 June 2016.
5. iPath[®] Volatility Index Linked Exchange Traded Notes dated 1 July 2016.