

11 May 2016

REGISTRATION DOCUMENT SUPPLEMENT

SUPPLEMENT 6/2015



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

Pursuant to the Global Structured Securities Programme

This supplement dated 11 May 2016 (the "**Supplement**") is supplemental to, and must be read in conjunction with, the Registration Document 2/2015 dated 2 June 2015 (the "**2 June 2015 Registration Document**"), as supplemented by Combined Supplement 1/2015 dated 29 June 2015, Supplement 2/2015 dated 7 August 2015, Supplement 3/2015 dated 2 September 2015, Supplement 4/2015 dated 24 September 2015 and Supplement 5/2015 dated 25 November 2015 (the 2 June 2015 Registration Document, as so supplemented, 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" and "The Issuer and the Group" sections of the Registration Document due to the release of the 2015 Joint Annual Report, 2015 Issuer Annual Report, March 2016 Group Strategy Update, Restatement Document and Q1 Interim Management Statement (each as defined in the section "**Information Incorporated by Reference**") as set out below.

(A) RISK FACTORS

Following the release of the 2015 Joint Annual Report, the information in the "Risk Factors" section in the Registration Document (save for the first italicised paragraph) is replaced in its entirety with the following:

"Each of the risks described below could have a material adverse effect on the Issuer's business, operations, financial condition or prospects, which, in turn, could have a material adverse effect on the return on the Securities. Prospective purchasers should only invest in the Securities after assessing these risks. More than one risk factor may have a simultaneous or a combination of risk factors may have on the return on the Securities. The risks below are not exhaustive and there may be additional risks and uncertainties that are not presently known to the Issuer or that the Issuer currently believes to be immaterial but that could have a material impact on the business, operations, financial condition or prospects of the Issuer."

For risks relating to the Issuer and the Group and their impact, see the "Material existing and emerging risks" section on pages 86 to 93 of the 2015 Joint Annual Report, which is incorporated by reference into this Registration Document."

(B) INFORMATION INCORPORATED BY REFERENCE

The "Information Incorporated by Reference" section is supplemented by:

- (i) adding the following documents to the list of documents incorporated by reference:
- (1) the joint Annual Report of Barclays PLC and the Issuer, as filed with the US Securities and Exchange Commission (the "**SEC**") on Form 20-F on 1 March 2016 in respect of the years ended 31 December 2014 and 31 December 2015 (the "**2015 Joint Annual Report**");
 - (2) the Annual Report of the Issuer containing the audited consolidated financial statements of the Issuer in respect of the year ended 31 December 2015 (the "**2015 Issuer Annual Report**");
 - (3) the joint announcement of Barclays PLC and the Issuer relating to the Group Strategy Update, as filed with the SEC on Form 6-K on 1 March 2016 (the "**March 2016 Group Strategy Update**");
 - (4) the Group Reporting Changes 2015 and 2014 Results Restatement Document of Barclays PLC, as filed with the SEC on Form 6-K on 15 April 2016 (the "**Restatement Document**"); and
 - (5) the unaudited Q1 2016 Results Announcement of Barclays PLC in respect of the three months ended 31 March 2016, as filed with the SEC on Form 6-K on 27 April 2016 (the "**Q1 Interim Management Statement**"),
- (ii) adding the following page references in respect of the 2015 Joint Annual Report, 2015 Issuer Annual Report and March 2016 Group Strategy Update to the cross-reference lists

From the 2015 Joint Annual Report

Governance

Directors' report	Pages 2 to 45
People	Pages 46 to 49
Remuneration Report	Pages 50 to 83

Risk review

Material existing and emerging risks	Pages 86 to 93
Risk management	Pages 94 to 109
Risk performance	Pages 110 to 176
Supervision and regulation	Pages 177 to 182

Financial review

Pages 183 to 207

Financial statements

Independent Registered Public Accounting Firm's report for Barclays PLC	Page 210
Consolidated financial statements of Barclays PLC	Pages 211 to 217
Notes to the consolidated financial statements of Barclays PLC	Pages 218 to 305

Additional information

Additional Shareholder Information	Pages 307 to 320
Additional Information	Pages 321 to 335
Independent Registered Public Accounting Firm's report for Barclays Bank PLC	Page 433
Barclays Bank PLC Data	Pages 434 to 453

From the 2015 Issuer Annual Report

Strategic Report

Pages 1 to 27

Governance

Directors' report	Pages 32 to 34
Directors and Officers	Page 35

Risk review	
Material existing and emerging risks	Pages 38 to 46
Risk management	Pages 48 to 63
Risk performance	Page 64
Credit risk	Pages 65 to 86
Market risk	Pages 87 to 93
Funding risk– Capital	Pages 94 to 97
Funding risk – Liquidity	Pages 98 to 115
Operational risk	Pages 116 to 118
Conduct risk	Pages 119 to 122
Supervision and regulation	Pages 123 to 130
Financial review	
Key performance indicators	Pages 132 to 133
Consolidated summary income statement	Page 134
Income statement commentary	Page 135
Consolidated summary balance sheet	Page 136
Balance sheet commentary	Page 137
Segmental analysis	Page 138
Analysis of results by business	Pages 139 to 152
Financial statements	
Presentation of information	Pages 154 to 155
Independent Auditors' report	Pages 156 to 157
Independent Registered Public Accounting Firm's report	Page 158
Consolidated financial statements	
Consolidated income statement	Page 159
Consolidated statement of comprehensive income	Page 160
Consolidated balance sheet	Page 161
Consolidated statement of changes in equity	Page 162
Statement of changes in equity	Page 163
Consolidated cash flow statement	Page 164
Notes to the financial statements	Pages 165 to 276
<i>From the March 2016 Group Strategy Update</i>	
Group Chief Executive Officer – Strategy Update	Page 1
Barclays - Transatlantic Consumer, Corporate and Investment Bank	Page 1
Proposed selldown of BAGL	Page 2
Non-Core rundown	Page 2
Dividends	Page 2
Financial Progress and Targets	Page 2
Certain Non-IFRS Measures	Pages 3 to 4
Forward Looking Statements	Page 5
<i>From the Restatement Document</i>	
Overview of Reporting Changes	Pages 3 to 4
Performance Highlights	Pages 5 to 6
Results by Business	
Barclays UK	Pages 7 to 9
Barclays Corporate & International	Pages 10 to 12
Head Office	Page 13
Barclays Non-Core	Pages 14 to 15
Discontinued Operation: Barclays Africa	Pages 16 to 17
Barclays Results by Quarter	Pages 18 to 26
Performance Management	Page 27
<i>From the Q1 Interim Management Statement</i>	
Performance Highlights	Pages 2 to 5
Group Finance Director's Review	Pages 6 to 8

Quarterly Results Summary	Pages 9 to 11
Quarterly Core Results by Business	Pages 12 to 15
Discontinued Operation	Page 16
Performance Management	
Returns and equity by business	Page 17
Margins and balances	Page 18
Condensed Consolidated Financial Statements	Pages 19 to 21
Capital	Pages 22 to 23
Risk Weighted Assets	Page 24
Leverage	Page 25
Shareholder Information	Page 26

Only information listed in the cross-reference lists above are 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 2015 Joint Annual Report, the 2015 Annual Report, the March 2016 Group Strategy Update, the Restatement Document, or the Q1 Interim Management Statement do not form part of any of the Registration Document.

Information in the 2015 Joint Annual Report, 2015 Issuer Annual Report, March 2016 Group Strategy Update, Restatement Document and Q1 Interim Management Statement 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/annual-reports.html>.

(C) THE ISSUER AND THE GROUP

Following the release of the 2015 Joint Annual Report and the March 2016 Group Strategy Updates, the second paragraph in the section "The Issuer and the Group" is amended by:

- (i) deleting the second paragraph in its entirety and replacing it with the following:

"The Group is a transatlantic consumer, corporate and investment bank offering products and services across personal, corporate and investment banking, credit cards and wealth management, with a strong presence in our two home markets of the UK and the US. Following the March 2016 Group Strategy Update (as defined above), the Group will be focused on two core divisions – Barclays UK and Barclays Corporate & International. Barclays UK comprises the UK retail banking operations, UK consumer credit card business, UK wealth management business and corporate banking for smaller businesses. Barclays Corporate & International comprises the corporate banking franchise, the Investment Bank, the US and international cards business and international wealth management. Assets which do not fit the Group's strategic objectives will continue to be managed in Barclays Non-Core and designated for exit or run-down over time."

- (ii) deleting the fourth paragraph in its entirety and replacing it with the following: material adverse change statement and replacing it with the following:

"Based on the Bank Group's audited financial information for the year ended 31 December 2015, the Bank Group had total assets of £1,120,727m (2014:

£1,358,693m), total net loans and advances¹ of £441,046m (2014: £470,424m), total deposits² of £465,387m (2014: £486,258m), and total shareholders' equity of £66,019m (2014: £66,045m) (including non-controlling interests of £1,914m (2014: £2,251m)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2015 was £2,841m (2014: £2,309m) after credit impairment charges and other provisions of £2,114m (2014: £2,168m). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Bank for the year ended 31 December 2015."

- (iii) deleting the information set out under "Acquisitions, Disposals and Recent Developments" and replacing it with the following:

"March 2016 Group Strategy Update

On 1 March 2016, Barclays PLC and the Issuer announced an update to the Group's strategy including the following initiatives:

- simplification of the Group to focus on two core divisions – Barclays UK and Barclays Corporate & International;
- intention to sell down the Group's stake in Barclays Africa Group Limited to a level which permits accounting and regulatory deconsolidation over the subsequent two to three years;
- one-time enlargement of Barclays Non-Core, with transfer of approximately £8bn risk weighted assets;
- updated guidance on dividend; and
- new Group financial targets focused on Return on Tangible Equity, Common Equity Tier 1 ratio and Cost:Income ratio.

Please refer to the March 2016 Group Strategy Update incorporated by reference for further information."

- (iv) deleting the information set out under "Legal, Competition and Regulatory Matters" in its entirety and replacing it with the following:

"For a description of the governmental, legal or arbitration proceedings that the Issuer and the Group face, see Note 27 (Provisions) and Note 29 (Legal, competition and regulatory matters) to the financial statements of Barclays PLC on pages 259 to 260 and pages 261 to 271 of the 2015 Joint Annual Report."

- (v) deleting the first and second paragraphs under "General" and replacing it with the following:

"The Group is engaged in various other legal, competition and regulatory matters both in the UK and a number of overseas jurisdictions. It is subject to legal proceedings by and against the Group which arise in the ordinary course of business from time to time, including (but not limited to) disputes in relation to contracts, securities, debt collection, consumer credit, fraud, trusts, client assets, competition, data protection, money laundering, financial crime, employment, environmental and other statutory and common law issues.

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.

The Group is also subject to enquiries and examinations, requests for information, audits, investigations and legal and other proceedings by regulators, governmental and other public bodies in connection with (but not limited to) consumer protection measures, compliance with legislation and regulation, wholesale trading activity and other areas of banking and 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 and others described in this Note on an ongoing basis."

- (vi) deleting the information under "Directors" in its entirety and replacing it with the following:

"The Directors of the Issuer, each of whose business address is 1 Churchill Place, London E14 5HP, United Kingdom, their functions in relation to the Group and their principal outside activities (if any) of significance to the Group are as follows:

<i>Name</i>	<i>Function(s) within the Group</i>	<i>Principal outside activities</i>
John McFarlane ³	Chairman	Chairman, Barclays PLC; Director, Westfield Corporation; Director, Old Oak Holdings Limited; Chairman, The CityUK
James Staley ⁴	Chief Executive Officer	Group Chief Executive Officer, Barclays PLC
Tushar Morzaria	Group Finance Director	Finance Director, Barclays PLC
Mike Ashley	Non-Executive Director	Non-Executive Director, Barclays PLC; Member, HM Treasury Audit Committee; Member, Institute of Chartered Accountants in England & Wales' Ethics Standards Committee; Vice-Chair, European Financial Reporting

³ John McFarlane succeeded Sir David Walker as Chairman of the Issuer and Barclays PLC with effect from the conclusion of the Barclays PLC AGM on 23 April 2015. On 8 July 2015, Barclays PLC and the Issuer announced the departure of Antony Jenkins as Chief Executive Officer and the appointment of John McFarlane as Executive Chairman pending the appointment of a new Chief Executive. On 28 October 2015, Barclays PLC and the Issuer announced the appointment of James E. Staley as Chief Executive Officer of Barclays PLC and the Issuer. Mr Staley took up his role, and joined the Boards of Barclays PLC and the Issuer as a Director, with effect from 1 December 2015. Mr McFarlane's function reverted to Chairman as at 30 November 2015.

⁴ John McFarlane succeeded Sir David Walker as Chairman of the Issuer and Barclays PLC with effect from the conclusion of the Barclays PLC AGM on 23 April 2015. On 8 July 2015, Barclays PLC and the Issuer announced the departure of Antony Jenkins as Chief Executive Officer and the appointment of John McFarlane as Executive Chairman pending the appointment of a new Chief Executive. On 28 October 2015, Barclays PLC and the Issuer announced the appointment of James E. Staley as Chief Executive Officer of Barclays PLC and the Issuer. Mr Staley took up his role, and joined the Boards of Barclays PLC and the Issuer as a Director, with effect from 1 December 2015. Mr McFarlane's function reverted to Chairman as at 30 November 2015.

<u>Name</u>	<u>Function(s) within the Group</u>	<u>Principal outside activities</u>
		Advisory Group's Technical Expert Group; Chairman, Government Internal Audit Agency; Member, Board of The Charity Commission
Tim Breedon CBE	Non-Executive Director	Non-Executive Director, Barclays PLC; Adviser, Blackstone Group L.P; Chairman, Apax Global Alpha
Crawford Gillies	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Director Standard Life plc; Chairman, Control Risks Group Limited; Senior Independent Director of SSE plc
Sir Gerry Grimstone	Deputy Chairman and Senior Independent Director	Deputy Chairman and Senior Independent Director, Barclays PLC; Chairman, Standard Life plc; Deloitte LLP; Lead non-executive, Ministry of Defence; Financial Services Trade and Investment Board; The Shareholder Executive
Reuben Jeffery III	Non-Executive Director	Non-Executive Director, Barclays PLC; Chief Executive Officer, President and Director, Rockefeller & Co., Inc. and Rockefeller Financial Services Inc.; Member International Advisory Council of the China Securities Regulatory Commission; Member, Advisory Board of Towerbrook Capital Partners LP; Director, Financial Services Volunteer Corps; International Advisory Committee, J. Rothschild Capital management
Dambisa Moyo	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Director,

<u>Name</u>	<u>Function(s) within the Group</u>	<u>Principal outside activities</u>
		SABMiller PLC; Non-Executive Director, Barrick Gold Corporation; Non-Executive Director, Seagate Technology
Diane de Saint Victor	Non-Executive Director	Non-Executive Director, Barclays PLC; General Counsel, Company Secretary and Executive Director of ABB Limited; Member, Advisory Board of the World Economic Forum's Davos Open Forum
Diane Schueneman	Non-Executive Director	Non-Executive Director, Barclays PLC
Stephen Thieke	Non-Executive Director	Non-Executive Director, Barclays PLC

No potential conflicts of interest exist between any duties to the Issuer of the Directors listed above and their private interests or other duties."

- (vii) deleting the sentence under "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 31 March 2015."

- (viii) deleting the sentence under "Material Adverse Change Statement" and replacing it with the following:

"There has been no material adverse change in the prospects of the Issuer since 31 December 2015."

- (ix) deleting the paragraph under "Legal Proceedings" and replacing it with the following:

"Save as disclosed under "The Issuer and the Group — Legal Proceedings" (other than under the heading "General"), 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."

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

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 11 May 2016