

**4 September 2018**

**PROSPECTUS SUPPLEMENT**

**SUPPLEMENT 1/2018**



**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 4 September 2018 (the "**Prospectus Supplement**") is supplemental to, and must be read in conjunction with, GSSP Base Prospectus 9 dated 10 August 2018 ("**Base Prospectus 9**") 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 Base Prospectus 9 for the purposes of Directive 2003/71/EC (and amendments thereto), as implemented in Ireland by the Prospectus (Directive 2003/71/EC) Regulations 2005 (as amended by the Prospectus (Directive 2003/71/EC) Amending Regulations 2012, the "**Irish Prospectus Regulations**").

Terms defined in Base Prospectus 9 shall, unless the context otherwise requires, have the same meanings when used in this Prospectus Supplement.

The purpose of this Prospectus Supplement is to

- (i) update and amend the "Information Incorporated by Reference" section in Base Prospectus 9 following the publication of Supplement 4/2018 (as defined in the section "Information Incorporated by Reference" below);
- (ii) amend certain information in the "Terms and Conditions of the Securities" and "Form of Final Terms" sections of Base Prospectus 9;
- (iii) update and amend certain information in relation to the credit rating agencies in the "Summary" and "Important Legal Information" sections of Base Prospectus 9; and
- (iv) update and amend the "Cover pages", "Important Information", "General Description of the Programme", "Terms and Conditions of the Securities", and "General Information" sections to permit the issue of "Excluded Securities" (as defined in the "Important Information" and "Terms and Conditions of the Securities" sections below).

#### **A) COVER PAGES**

The information contained on the "Cover pages" of Base Prospectus 9 on pages 1 to 3 shall be updated by:

- (i) deleting the information under the sub-heading "What is this document?" and replacing it with the following:

"This document (the "**Base Prospectus**") constitutes a base prospectus for the purposes of Article 5.4 of the Prospectus Directive in respect of all Securities other than Excluded Securities, and is one of a number of prospectuses which relate to the Global Structured Securities Programme (the "**Programme**"). When used in this document, "**Prospectus Directive**" means Directive 2003/71/EC of the

European Parliament and of the Council (as amended, including by Directive 2010/73/EU) and includes any relevant implementing measures in a relevant member state of the European Economic Area.

This Base Prospectus is valid for one year and may be supplemented from time to time to reflect any significant new factor, material mistake or inaccuracy relating to the information included in it.

In respect of Excluded Securities, references herein to "Base Prospectus" shall be construed to be to "Offering Memorandum". The Offering Memorandum does not constitute a base prospectus for the purposes of Article 5.4 of the Prospectus Directive."

- (ii) deleting the last paragraph under the sub-heading "What type of Securities does this Base Prospectus relate to?" and replacing it with the following:

"Application has been made to the Irish Stock Exchange plc trading as Euronext Dublin ("**Euronext Dublin**") for Securities (other than Excluded Securities) issued under the Programme during the period of 12 months from the date of this Base Prospectus to be admitted to the official list of Euronext Dublin and trading on the Main Securities Market."

- (iii) deleting the sub-heading "What information is included in the Final Terms?" and the information thereunder and replacing it with the following:

**"What information is included in the Final Terms (or in the case of Excluded Securities the Pricing Supplement)?"**

While this Base Prospectus includes general information about all Securities, the Final Terms (or in the case of Excluded Securities the Pricing Supplement) is the document that sets out the specific details of each particular issuance of Securities. For example, the Final Terms (or in the case of Excluded Securities the Pricing Supplement) will contain:

- the issue date;
- the dates on which the Securities may redeem early due to an 'autocall event' or at the option of the Issuer (in either case, if applicable);
- the type of interest and the interest payment dates (if applicable);
- the type of final redemption amount or entitlement payable or deliverable (assuming that the Securities do not redeem early) and the Scheduled Redemption Date; and
- any other information needed to complete the terms included in this Base Prospectus for the particular Securities (identified by the words 'as specified in the Final Terms' or other equivalent wording).

Wherever the General Conditions provide optional provisions, the Final Terms (or in the case of Excluded Securities the Pricing Supplement) will specify which of those provisions apply to a specific issuance of Securities."

**B) IMPORTANT INFORMATION**

The section entitled "Important Information" on pages 4 to 7 of Base Prospectus 9 shall be updated by inserting a new section immediately above the sub-heading "No compensation arrangements" on page 4 of Base Prospectus 9 as follows:

**"Excluded Securities**

**"Excluded Securities"** are Securities for which no prospectus is required to be published under the Prospectus Directive or are Securities which have a denomination of less than EUR 1,000 or equivalent in another currency or other terms (for example, payout terms) not strictly provided for under the terms herein. See *"Excluded Securities"* in the *"General Description of the Programme"* section below.

**The Central Bank has neither approved nor reviewed information contained herein in connection with Excluded Securities.**

Excluded Securities shall be issued by way of a pricing supplement (the **"Pricing Supplement"**) instead of Final Terms and, for such purpose, all references to "Final Terms" herein shall be deemed to be to "Pricing Supplement".

**C) SUMMARY**

The Summary which forms part of the Base Prospectus is hereby supplemented below by the deletion of Element B. 17 commencing on page 16 of the Base Prospectus and is replaced with the following:

<p><b>"B.17</b></p>	<p><b>Credit ratings assigned to the Issuer or its debt securities</b></p>	<p>The short-term unsecured obligations of the Issuer are rated A-1 by S&amp;P Global Ratings Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the long-term unsecured unsubordinated obligations of the Issuer are rated A by S&amp;P Global Ratings Europe Limited, A2 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated.</p> <p><b>Ratings:</b> This issue of Securities will [not be rated][be rated as [●] by [Fitch Ratings Limited] [Moody's Investors Service Ltd.] [S&amp;P Global Ratings Europe Limited]]."</p>
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**D) GENERAL DESCRIPTION OF THE PROGRAMME**

The section entitled "General Description of the Programme" on pages 113 to 114 of Base Prospectus 9 shall be updated by adding a new paragraph at the end of the section immediately following the paragraph entitled "Selling Restrictions" as follows:

"Excluded Securities:

Excluded Securities are Securities for which no prospectus is required to be published under the Prospectus Directive or are Securities which have a denomination of less than EUR 1,000 or equivalent in another currency or other terms (for example, payout terms) not strictly provided for under the terms herein.

**The Central Bank has neither approved nor reviewed information herein in relation to Excluded Securities. Information herein as it pertains to offerings of Excluded Securities shall not comprise part of the Base Prospectus but instead shall comprise a separate Offering Memorandum. The Offering Memorandum does not constitute a base prospectus for the**

**purposes of Article 5.4 of the Prospectus Directive.**

Excluded Securities shall be issued by way of a pricing supplement (the "**Pricing Supplement**") instead of a Final Terms, and for such purpose all references to "Final Terms" herein shall be deemed to be to "Pricing Supplement".

The Pricing Supplement shall be substantially similar to the form of Final Terms, save that it shall:

- be prominently labelled "Pricing Supplement"
- delete certain information required by the Prospectus Directive
- include the following legend:

"NO PROSPECTUS IS REQUIRED IN ACCORDANCE WITH DIRECTIVE 2003/71/EC FOR THE ISSUE OF EXCLUDED SECURITIES DESCRIBED BELOW AND THIS PRICING SUPPLEMENT DOES NOT CONSTITUTE THE FINAL TERMS IN RESPECT OF THESE SECURITIES FOR THE PURPOSES OF ARTICLE 5.4 OF THE PROSPECTUS DIRECTIVE."."

**E) INFORMATION INCORPORATED BY REFERENCE**

The section entitled "Information Incorporated by Reference" on pages 115 to 120 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) Supplement 4/2018 dated 13 August 2018 to the Registration Document dated 16 March 2018 ("**Supplement 4/2018**").
- (ii) adding the following page references to the cross-reference lists in paragraph 2 (*Information incorporated by reference*):

***From Supplement 4/2018***

The Issuer and the Group

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**F) TERMS AND CONDITIONS OF THE SECURITIES**

The section entitled "Terms and Conditions of the Securities" on pages 121 to 372 of Base Prospectus 9 shall be updated by:

- (i) inserting a new paragraph at the end of section A (*INTRODUCTION*) on pages 124 to 125 of Base Prospectus 9 as follows:

"Notwithstanding anything else, the issue specific details relating to Excluded Securities will be set out in a pricing supplement (the "**Pricing Supplement**") which shall complete, supplement and (if applicable) amend the General Conditions (the General Conditions, as so completed, supplemented and (if applicable) amended, the "**Conditions**", in respect of such Excluded Securities). For such purpose, each reference in these General Conditions to "Final Terms" shall be deemed to be to "Pricing Supplement". "**Excluded Securities**" are Securities for which no prospectus is required to be published under the Prospectus Directive or are Securities which have a denomination of less than EUR 1,000 or equivalent in another currency or other terms (for example, payout terms) not strictly provided for under the terms of the GSSP Base Prospectus 9 dated 10 August 2018."

- (ii) in respect of General Condition 7.12 (*Range Accrual*) on pages 167 to 169 of Base Prospectus 9, deleting the definition of "Interest Payment Date" on page 169 of Base Prospectus 9 in its entirety and replacing it with the following:

"**Interest Payment Date**" means, in relation to an Interest Valuation Date, the date as specified in the Final Terms, subject to adjustment in accordance with the Business Day Convention (if applicable)."

- (iii) in respect of General Condition 7.34 (*Knock-out*) on pages 199 to 200 of Base Prospectus 9, deleting the definitions of "Interest Barrier" and "Interest Barrier Percentage" on page 199 of Base Prospectus 9 in their entirety.

- (iv) in respect of General Condition 10.2 (*Capped Redemption*) on pages 209 to 212 of Base Prospectus 9, amending General Condition 10.2(c)(i)(E) on page 211 of Base Prospectus 9 so that General Condition 10.2(c)(i) shall now read as follows:

"(i) if either:

(A) the Vanilla Barrier Type is Autocall:

(1)  $FP \geq FBP$ ; or

(2)  $FP \geq SPP$ ;

(B) the Vanilla Barrier Type is Reverse Convertible and  $FP \geq SPP$ ;

(C) the Knock-in Barrier Type is American, the American Barrier Type is Autocall and:

(1)  $FP \geq FBP$ ;

(2)  $FP \geq SPP$ ; or

(3) a Knock-in Trigger Event has not occurred;

(D) the Knock-in Barrier Type is American, the American Barrier Type is Reverse Convertible and:

(1)  $FP \geq SPP$ ; or

(2) a Knock-in Trigger Event has not occurred; or

(E) the Knock-in Barrier Type is European and  $FP \geq$  Knock-in Barrier Percentage,

then the Issuer will pay the Final Cash Settlement Amount, which will be a cash amount per Calculation Amount in the Settlement Currency equal to 100% × Calculation Amount;"

- (v) in respect of General Condition 10.27 (*Put Spread*) on pages 262 to 264 of Base Prospectus 9, amending General Condition 10.27(c)(ii)(A) on page 263 of Base Prospectus 9 so that General Condition 10.27(c)(ii) shall now read as follows:

"(ii) otherwise, if:

(A)  $FP < SPP$ ; and

(B)  $FP \geq LSPP$ ,

then the Issuer will pay the Final Cash Settlement Amount, which amount will be a cash amount per Calculation Amount in the Settlement Currency determined in accordance with the following, subject to the Application of cash proceeds to purchase and deliver the Underlying Asset Provisions:

$$\left( \frac{\text{Final Valuation Price}}{\text{Strike Price}} \right) \times \text{Calculation Amount}"$$

- (vi) in respect of General Condition 44.1 (*Definitions*) on pages 303 to 355 of Base Prospectus 9, inserting the following definition between the definitions for "LIBOR" and "Local Cap" on page 336 of Base Prospectus 9:

**"Linear Interpolation"** means:

- (a) with respect to a short or long Interest Calculation Period, the straight-line interpolation by reference to two rates based on the Reference Rate, one of which will be determined as if the Designated Maturity were the period of time for which rates are available next shorter than the length of the affected Interest Calculation Period, and the other of which will be determined as if the Designated Maturity were the period of time for which rates are available next longer than the length of such Interest Calculation Period; and
- (b) with respect to a Disrupted Reference Rate or a Discontinued Reference Rate (as applicable), the straight-line interpolation by reference to two rates based on the Reference Rate, one of which will be determined as if the Designated Maturity were the period of time for which rates are available next shorter than the length of the Designated Maturity of the Disrupted Reference Rate or the Discontinued Reference Rate (as applicable), and the other of which will be determined as if the Designated Maturity were the period of time for which rates are available next longer than the length of the Designated Maturity of the Disrupted Reference Rate or a Discontinued Reference Rate (as applicable)."

- (vii) in respect of General Condition 44.1 (*Definitions*) on pages 303 to 355 of Base Prospectus 9, inserting the following definition between the definitions for "Recorded Ladder Performance" and "Redenomination Date" on page 336 of Base Prospectus 9:

**"Redemption Floor"** means the amount as specified in the Final Terms."

## **G) FORM OF FINAL TERMS**

The section entitled "Form of Final Terms" on pages 373 to 404 of Base Prospectus 9 shall be updated by:

- (i) adding footnote "(1)" to the title "Form of Final Terms", which footnote shall read as follows:

"<sup>(1)</sup> For all issuances of Excluded Securities replace all references to "Final Terms" with "Pricing Supplement" and delete all references to the Prospectus Directive."

- (ii) deleting line item 16(a) (*Interest Payment Date[s]*) on page 378 of Base Prospectus 9 in its entirety and replacing it with the following:

"(a) [Interest Payment Date[s]:] [●] [Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Date'] [, subject to adjustment in accordance with the Business Day Convention]  
[Actual Redemption Date]"

- (iii) deleting line item 16(g)(i) (*CMS Rate Determination*) on pages 378 to 379 of Base Prospectus 9 in its entirety and replacing it with the following:

"[(i) CMS Rate [Not Applicable][Applicable]  
Determination:]  
- Specified Swap [●]  
Rate:  
- Reference [●]  
Currency:  
- Designated [●]  
Maturity:  
- Relevant Screen [●]  
page:  
- Relevant Time: [●]  
- Pre-nominated [●] [Not Applicable]  
Index:  
- Linear [Applicable][Not Applicable]  
Interpolation:"

- (iv) deleting line item 16(g)(ii) (*Floating Rate Determination*) on page 379 of Base Prospectus 9 in its entirety and replacing it with the following:

"[(ii) Floating Rate [Not Applicable][Applicable]  
Determination:]  
- Arithmetic Mean: [Not Applicable][Applicable]  
- Offered Quotation: [Not Applicable][Applicable]  
- Designated [Up to] [●][Month[s]] [Year[s]] [Not Applicable]  
Maturity:  
- Reference Rate: [●] [LIBOR] [EURIBOR] [EONIA]"

- Relevant Interbank Market: [●]
- Relevant Screen Page: [●]
  - [Reuters Screen LIBOR01 Page]
  - [Reuters Screen EURIBOR01 Page]
- Relevant Screen Time: [●]
- Pre-nominated Index: [●][Not Applicable]
- Linear Interpolation: [Applicable][Not Applicable]"

(v) deleting line item 16(g)(iii) (*Bank of England Base Rate Determination*) on page 379 of Base Prospectus 9 in its entirety and replacing it with the following:

"[(iii) Bank of England Base Rate Determination:] [Not Applicable][Applicable]

- Designated Maturity: [●]"

(vi) deleting the line items entitled "T", "Knock-out Barrier Percentage" and "Strike Price Percentage<sub>(Interest)</sub>" on page 382 of Base Prospectus 9 in their entirety and replacing them with the following:

"(ll) [T:] [●] [Each of the numbers set out in Table 1 above in the column entitled 'T'.]

(mm) [Knock-out Barrier Percentage:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Knock-out Barrier Percentage'.]

(nn) [Strike Price Percentage<sub>(Interest)</sub>:] [●] [Each of the percentages set out in Table 1 above in the column entitled "Strike Price Percentage<sub>(Interest)</sub>"]"

## H) IMPORTANT LEGAL INFORMATION

The section entitled "Important Legal Information" on pages 467 to 476 of Base Prospectus 9 shall be amended by replacing the words "Standard & Poor's Credit Market Services Europe Limited" with the words "S&P Global Ratings Europe Limited" in the first paragraph under the sub-heading "Ratings" on page 468 of Base Prospectus 9, so that the paragraph shall now read as follows:

"The credit ratings included or referred to in this Base Prospectus or any document incorporated by reference are, for the purposes of Regulation (EC) No 1060/2009 on credit rating agencies (the "**CRA Regulation**"), issued by Fitch Ratings Limited ("**Fitch**"), Moody's Investors Service Ltd. ("**Moody's**") and S&P Global Ratings Europe Limited



("Standard & Poor's"), each of which is established in the European Union and has been registered under the CRA Regulation."

## I) GENERAL INFORMATION

The section entitled "General Information" on pages 477 to 481 of Base Prospectus 9 shall be updated by:

- (i) deleting the first and second paragraphs under the sub-heading "Base Prospectus and supplements" on page 477 of Base Prospectus 9 in its entirety and replacing them with the following:

"This Base Prospectus may be used for a period of one year from its date in connection with a public offer of Securities in the EU, or for the listing and for any admission to trading of a Series, save for in relation to Excluded Securities. A revised Base Prospectus will be prepared in connection with the listing of any Series issued after such period.

If at any time the Issuer shall be required to prepare a supplement to the Base Prospectus pursuant to Article 51 of the Prospectus (Directive 2003/71/EC) Regulations 2005 (as amended), or to give effect to the provisions of Article 16(1) of the Prospectus Directive, the Issuer will prepare and make available an appropriate supplement to this Base Prospectus or a further base prospectus which, in respect of any subsequent issue of Securities to be offered to the public or to be admitted to trading on the regulated market of the Irish Stock Exchange plc trading as Euronext Dublin, or of any other Relevant Stock Exchange, shall constitute a supplement to the base prospectus as required by Article 51 of the Prospectus (Directive 2003/71/EC) Regulations 2005 (as amended)."

- (ii) inserting a new paragraph at the end of the sub section entitled "Listing and Admission to Trading" on pages 477 to 478 of Base Prospectus 9 as follows:

"This section "Listing and Admission to Trading" does not apply in relation to Excluded Securities."

- (iii) deleting the information appearing under the sub-heading "Minimum denomination" on page 479 of Base Prospectus 9 and replacing it with the following:

"No securities may be issued which have a Specified Denomination of less than EUR 1,000 (or nearly equivalent in another currency), save Excluded Securities."

To the extent that there is any inconsistency between (a) any statement in this Prospectus Supplement (in relation to Base Prospectus 9) and (b) any other statement in, or incorporated by reference in Base Prospectus 9, the statements in (a) above shall prevail.

Supplement 4/2018 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 Regulation 52 of the Irish Prospectus Regulations. Investors who have agreed to purchase or subscribe for Warrants 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 6 September 2018. Investors should contact the distributor from which they agreed to purchase or subscribe the Warrants in order to exercise their withdrawal rights.

References to Base Prospectus 9 shall hereafter mean Base Prospectus 9 as supplemented by this Prospectus Supplement. The Issuer accepts responsibility for the information contained in this

Prospectus Supplement. To the best of the knowledge of the Issuer (having taken all reasonable care to ensure that such is the case), the information contained in this Prospectus Supplement is in accordance with the facts and contains no omission likely to affect the import of such information. Save as disclosed in this Prospectus Supplement, no significant new factor, material mistake or inaccuracy relating to the information included in Base Prospectus 9 is capable of affecting the assessment of securities issued pursuant to Base Prospectus 9 has arisen or been noted, as the case may be, since the publication of Base Prospectus 9 (as supplemented at the date hereof) by the Issuer.

This Prospectus Supplement has been approved by the Central Bank of Ireland (the "**Central Bank**"), as competent authority under Directive 2003/71/EC. The Central Bank only approves this Prospectus Supplement as meeting the requirements imposed under Irish and EU law pursuant to the Directive 2003/71/EC.



The date of this Prospectus Supplement is 4 September 2018