

WINJAMMER FILING

INITIAL

End Date:3/25/2022

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:3/28/2022

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Daily Segregation - Cover Page

Name of Company

Barclays Capital Inc.

Contact Name

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Contact Phone Number

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Contact Email Address

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FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

58,000,000

0

0 0

0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

40,000,000

0

0 0

0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

26,000,000

0

0 0

0 0

Attach supporting documents CH

INITIAL**End Date:3/25/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:3/28/2022****Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash 2,273,245,543 [7315]
 - B. Securities (at market) 822,321,042 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 921,327,836 [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade 12,595,372 [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade -2,587,829 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 4,026,901,964 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 6,079,677 [7351]
- Less: amount offset by customer owned securities -5,893,976 [7352] 185,701 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 4,027,087,665 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 4,027,087,665 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States 180,218,636 [7500]
 - B. Other banks qualified under Regulation 30.7 0 [7520] 180,218,636 [7530]
2. Securities
 - A. In safekeeping with banks located in the United States 822,321,156 [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 822,321,156 [7570]
3. Equities with registered futures commission merchants
 - A. Cash 0 [7580]
 - B. Securities 0 [7590]
 - C. Unrealized gain (loss) on open futures contracts 0 [7600]
 - D. Value of long option contracts 0 [7610]
 - E. Value of short option contracts 0 [7615] 0 [7620]
4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash 0 [7640]
 - B. Securities 0 [7650]
 - C. Amount due to (from) clearing organization - daily variation 0 [7660]
 - D. Value of long option contracts 0 [7670]
 - E. Value of short option contracts 0 [7675] 0 [7680]
5. Amounts held by members of foreign boards of trade
 - A. Cash 2,299,759,365 [7700]
 - B. Securities 0 [7710]
 - C. Unrealized gain (loss) on open futures contracts 921,327,836 [7720]
 - D. Value of long option contracts 12,595,372 [7730]
 - E. Value of short option contracts -2,587,829 [7735] 3,231,094,744 [7740]
6. Amounts with other depositories designated by a foreign board of trade 0 [7760]
7. Segregated funds on hand 0 [7765]
8. Total funds in separate section 30.7 accounts 4,233,634,536 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 206,546,871 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 40,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 166,546,871 [7785]

INITIAL**End Date:3/25/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:3/28/2022****Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>4,389,279,057</u> [7010] |
| | B. Securities (at market) | <u>3,262,535,261</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>3,924,309,135</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>6,698,031,866</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-6,238,112,615</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>12,036,042,704</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>120,796,538</u> [7045] |
| | Less: amount offset by customer securities | <u>-118,734,963</u> [7047] <u>2,061,575</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>12,038,104,279</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>270,655,700</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>361,088,875</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>8,104,843,945</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,901,446,386</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>239,680,789</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>6,698,031,866</u> [7132] |
| | B. Value of open short option contracts | <u>-6,238,112,615</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>32,646,365</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7160] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170] |
| 12. | Segregated funds on hand | <u>0</u> [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>12,370,281,311</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>332,177,032</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>58,000,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>274,177,032</u> [7198] |
| | Excess | |

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Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

| | |
|---|--|
| Cleared Swaps Customer Requirements | |
| 1. Net ledger balance | |
| A. Cash | <u>6,262,702,838</u> [8500] |
| B. Securities (at market) | <u>4,571,008,166</u> [8510] |
| 2. Net unrealized profit (loss) in open cleared swaps | <u>1,284,035,813</u> [8520] |
| 3. Cleared swaps options | |
| A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| B. Market value of open cleared swaps option contracts granted (sold) | <u>0</u> [8540] |
| 4. Net Equity (deficit) (add lines 1, 2, and 3) | <u>12,117,746,817</u> [8550] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>145,534,562</u> [8560] |
| Less: amount offset by customer owned securities | <u>-143,583,314</u> [8570] <u>1,951,248</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>12,119,698,065</u> [8590] |
| Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. Deposited in cleared swaps customer segregated accounts at banks | |
| A. Cash | <u>1,078,746,258</u> [8600] |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8610] |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>117,086,378</u> [8620] |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| A. Cash | <u>6,509,066,425</u> [8630] |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>4,453,921,788</u> [8650] |
| 9. Net settlement from (to) derivatives clearing organizations | <u>515,606,994</u> [8660] |
| 10. Cleared swaps options | |
| A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| B. Value of open cleared swaps short option contracts | <u>0</u> [8680] |
| 11. Net equities with other FCMs | |
| A. Net liquidating equity | <u>0</u> [8690] |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8700] |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8710] |
| 12. Cleared swaps customer funds on hand | |
| A. Cash | <u>0</u> |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8715] |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>12,674,427,843</u> [8720] |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>554,729,778</u> [8730] |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>26,000,000</u> [8760] |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>528,729,778</u> [8770] |