

WINJAMMER FILING

INITIAL

End Date:3/4/2022

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:3/7/2022

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Daily Segregation - Cover Page

Name of Company

Barclays Capital Inc.

Contact Name

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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%.

55,000,000

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%.

12,000,000

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%.

250,000,000

0

0 0

0 0

Attach supporting documents CH

INITIAL**End Date:3/4/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:3/7/2022****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

2,770,984,959 [7315]

B. Securities (at market)

728,098,603 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

339,192,144 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

13,221,716 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-2,770,279 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)

3,848,727,143 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

130,903,464 [7351]

Less: amount offset by customer owned securities

-130,138,428 [7352] 765,036 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity

3,849,492,179 [7355]

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

3,849,492,179 [7360]

6.

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

336,827,371 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] 336,827,371 [7530]

2. Securities

A. In safekeeping with banks located in the United States

710,101,290 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 710,101,290 [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

2,661,129,425 [7700]

B. Securities

17,997,463 [7710]

C. Unrealized gain (loss) on open futures contracts

339,192,144 [7720]

D. Value of long option contracts

13,221,716 [7730]

E. Value of short option contracts

-2,770,279 [7735] 3,028,770,469

[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

4,075,699,130 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

226,206,951 [7380]

10. Management Target Amount for Excess funds in separate section 30.7 accounts

12,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

214,206,951 [7785]

INITIAL**End Date:3/4/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:3/7/2022****Daily Segregation - Segregation Statement**

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

| | | |
|------------------------------|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>6,175,840,553</u> [7010] |
| | B. Securities (at market) | <u>3,141,938,129</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-326,590,377</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>5,100,676,497</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-4,406,219,197</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>9,685,645,605</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>295,892,464</u> [7045] |
| | Less: amount offset by customer securities | <u>-295,884,575</u> [7047] <u>7,889</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>9,685,653,494</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>39,887,647</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>283,319,360</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>6,077,761,097</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>2,858,618,769</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>106,260,515</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>5,100,676,497</u> [7132] |
| | B. Value of open short option contracts | <u>-4,406,219,197</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>20,785,495</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>10,081,090,183</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>395,436,689</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>55,000,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>340,436,689</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>8,079,252,258</u> [8500] |
| | B. Securities (at market) | <u>4,598,849,951</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>-703,934,280</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>11,974,167,929</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>206,602,369</u> [8560] |
| | Less: amount offset by customer owned securities | <u>-206,597,872</u> [8570] <u>4,497</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>11,974,172,426</u> [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>1,621,978,113</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>151,511,169</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | <u>7,029,805,953</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>4,447,338,782</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>-469,307,993</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>12,781,326,024</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>807,153,598</u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>250,000,000</u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>557,153,598</u> [8770] |