

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 08/31/20

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash	\$	3,764,554,613	7010
B. Securities (at market)		3,098,234,569	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		729,365,333	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,288,470,509	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	860,622,621	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,020,002,403	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		64,540,022	7045
Less: amount offset by customer owned securities	(	44,202,157	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,040,340,268	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		323,385,675	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		848,278,036	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	4,743,349,972	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,249,956,514	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(132,435,107)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,288,470,509	7132
B. Value of open short option contracts	(	860,622,621	7133
11. Net equities with other FCMs			
A. Net liquidating equity		876,700	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		8,461,259,678	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	420,919,410	7190
15. Management Target Amount for Excess funds in segregation	\$	302,316,794	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	118,602,616	7198

SUPPLEMENT TO
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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$	3,019,071,826	7315
B. Securities (at market)		491,712,409	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		22,716,969	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		33,005	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(2,357)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,533,531,852	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	417,577	7351
Less: amount offset by customer owned securities		(392,879)	7352
		24,698	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,533,556,550	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,533,556,550	7360

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,316,486,582	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		0	7520
	\$	1,316,486,582	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	389,216,890	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		0	7560
		389,216,890	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			
Name(s): 0			7630
A. Cash	\$	0	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - 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			
Name(s): 0			7690
A. Cash	\$	1,902,777,911	7700
B. Securities		100,993,940	7710
C. Unrealized gain (loss) on open futures contracts		22,716,969	7720
D. Value of long option contracts		33,005	7730
E. Value of short option contracts	(	(2,357)	7735
		2,026,519,468	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0			7750
		0	7760
7. Segregated funds on hand (describe:)			
		0	7765
8. Total funds in separate section 30.7 accounts		\$	3,732,222,940
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	198,666,390
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	118,020,789
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	80,645,601

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
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as of 08/31/20

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		\$ 4,790,986,692	8500
B. Securities (at market)		3,112,333,120	8510
2. Net unrealized profit (loss) in open cleared swaps		446,011,478	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 8,349,331,290	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 67,430,588		8560
Less: amount offset by customer owned securities	(67,423,210)	7,378	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 8,349,338,668	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 381,347,098	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		361,571,881	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,439,577,245	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		2,750,761,239	8650
9. Net settlement from (to) derivatives clearing organizations		(176,561,342)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 8,756,696,121	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 407,357,453	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 247,975,358	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 159,382,095	8770

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STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash	\$	5,632,434,478	7010
B. Securities (at market)		2,852,321,133	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(85,040,648)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,251,069,307	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	719,603,667	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,931,180,603	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		34,242,001	7045
Less: amount offset by customer owned securities	(	34,233,915)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,931,188,689	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		44,826,043	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		519,109,743	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,045,544,418	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,333,211,358	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(157,964,844)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,251,069,307	7132
B. Value of open short option contracts	(	719,603,667	7133
11. Net equities with other FCMs			
A. Net liquidating equity		865,648	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		9,317,058,006	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	385,869,317	7190
15. Management Target Amount for Excess funds in segregation	\$	335,812,695	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	50,056,622	7198

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$	2,911,397,178	7315
B. Securities (at market)		508,839,477	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		33,076,355	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		0	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		0	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,453,313,010	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	32,986,332	7351
Less: amount offset by customer owned securities	(	32,848,331)	7352
		138,001	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,453,451,011	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,453,451,011	7360

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PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	929,531,858	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		0	7520
	\$	929,531,858	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	385,266,489	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		0	7560
		385,266,489	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			
Name(s): 0			7630
A. Cash	\$	0	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - 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			
Name(s): 0			7690
A. Cash	\$	2,181,710,184	7700
B. Securities		123,971,067	7710
C. Unrealized gain (loss) on open futures contracts		33,076,355	7720
D. Value of long option contracts		0	7730
E. Value of short option contracts	(	0)	7735
		2,338,757,606	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0			7750
		0	7760
7. Segregated funds on hand (describe: _____)			
		0	7765
8. Total funds in separate section 30.7 accounts			
	\$	3,653,555,953	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	200,104,942	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	115,345,264	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	84,759,678	7785

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FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance			
A. Cash		\$ 4,937,826,652	8500
B. Securities (at market)		3,491,858,910	8510
2. Net unrealized profit (loss) in open cleared swaps			8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 9,191,896,372	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 26,964,835		8560
Less: amount offset by customer owned securities	(26,960,193)	4,642	8570 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 9,191,901,014	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 212,121,920	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		474,040,797	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,842,570,513	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,017,818,113	8650
9. Net settlement from (to) derivatives clearing organizations			8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 9,604,824,173	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 412,923,159	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 272,999,460	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 139,923,699	8770

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FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash	\$	4,768,118,950	7010
B. Securities (at market)		2,909,416,885	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		848,087,088	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,367,026,801	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	764,342,621	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		9,128,307,103	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		90,730,452	7045
Less: amount offset by customer owned securities	(	90,716,391	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	14,061	7050
		9,128,321,164	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		310,436,520	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		506,495,311	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,669,229,966	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,402,921,558	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		63,528,471	7130
10. Exchange traded options			
A. Value of open long option contracts		1,367,026,801	7132
B. Value of open short option contracts	(	764,342,621	7133
11. Net equities with other FCMs			
A. Net liquidating equity		829,372	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		9,556,125,378	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	427,804,214	7190
15. Management Target Amount for Excess funds in segregation	\$	343,224,876	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	84,579,338	7198

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$	2,749,031,312	7315
B. Securities (at market)		478,525,155	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(108,574,899)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		35,871	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(14,349)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,119,003,090	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	98,916,978	7351
Less: amount offset by customer owned securities		(98,885,244)	7352
		31,734	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,119,034,824	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,119,034,824	7360

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PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,238,317,093	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		0	7520
	\$	1,238,317,093	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	404,534,786	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		0	7560
		404,534,786	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			
Name(s): 0			7630
A. Cash	\$	0	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - 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			
Name(s): 0			7690
A. Cash	\$	1,710,871,118	7700
B. Securities		73,990,380	7710
C. Unrealized gain (loss) on open futures contracts		(108,574,899)	7720
D. Value of long option contracts		35,871	7730
E. Value of short option contracts	(	(14,349)	7735
		1,676,308,121	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0			7750
		0	7760
7. Segregated funds on hand (describe:)			
		0	7765
8. Total funds in separate section 30.7 accounts		\$	3,319,160,000
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	200,125,176
			7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	104,175,763
			7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	95,949,413
			7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 10/31/20

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		\$ 5,230,750,360	8500
B. Securities (at market)		3,679,133,750	8510
2. Net unrealized profit (loss) in open cleared swaps		427,225,328	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 9,337,109,438	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 21,035,805		8560
Less: amount offset by customer owned securities	(20,909,949)	125,856	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 9,337,235,294	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 441,521,305	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		100,639,976	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,680,472,486	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,578,493,774	8650
9. Net settlement from (to) derivatives clearing organizations		(35,739,900)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 9,765,387,641	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 428,152,347	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 277,315,888	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 150,836,459	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 11/30/20

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash	\$	4,833,630,788	7010
B. Securities (at market)		3,194,758,508	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		391,141,871	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,086,064,074	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	606,449,192)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,899,146,049	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		60,480,472	7045
Less: amount offset by customer owned securities	(	60,480,259)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,899,146,262	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		523,905,561	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		703,014,149	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,007,222,279	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,491,744,333	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(6,152,610)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,086,064,074	7132
B. Value of open short option contracts	(	606,449,192)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		804,848	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		9,200,153,442	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	301,007,180	7190
15. Management Target Amount for Excess funds in segregation	\$	55,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	246,007,180	7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 11/30/20

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$	2,036,253,333	7315
B. Securities (at market)		475,596,497	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		519,292,431	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		306,346	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(167,146)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,031,281,461	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	18,247,265	7351
Less: amount offset by customer owned securities		(18,208,108)	7352
		39,157	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,031,320,618	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,031,320,618	7360

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 11/30/20

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 774,564,576 7500

B. Other banks qualified under Regulation 30.7

Name(s): 0 7510 0 7520 \$ 774,564,576 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 375,575,641 7540

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): 0 7550 0 7560 375,575,641 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

Name(s): 0 7630

A. Cash \$ 0 7640

B. Securities 0 7650

C. Amount due to (from) clearing organizations - 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

Name(s): 0 7690

A. Cash \$ 1,437,188,281 7700

B. Securities 100,020,874 7710

C. Unrealized gain (loss) on open futures contracts 519,292,431 7720

D. Value of long option contracts 306,346 7730

E. Value of short option contracts ((167,146) 7735 2,056,640,786 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 0 7750 0 7760

7. Segregated funds on hand (describe:)

0 7765

8. Total funds in separate section 30.7 accounts

\$ 3,206,781,003 7770

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)

\$ 175,460,385 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

\$ 163,460,385 7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 11/30/20

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		\$ 4,670,006,360	8500
B. Securities (at market)		3,852,891,375	8510
2. Net unrealized profit (loss) in open cleared swaps		876,219,896	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 9,399,117,631	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 11,376,465		8560
Less: amount offset by customer owned securities	(11,364,526)	11,939	8570 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 9,399,129,570	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 666,438,640	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		263,471,074	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,351,282,761	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,589,420,301	8650
9. Net settlement from (to) derivatives clearing organizations		(65,901,387)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 9,804,711,389	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 405,581,819	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 155,581,819	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 12/31/20

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash	\$	5,274,605,041	7010
B. Securities (at market)		2,814,905,197	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		151,644,604	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,073,109,898	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	630,067,055)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,684,197,685	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		36,837,110	7045
Less: amount offset by customer owned securities	(	36,836,812)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,684,197,983	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		136,699,272	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		628,459,282	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,672,968,324	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,186,445,914	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		16,988,375	7130
10. Exchange traded options			
A. Value of open long option contracts		1,073,109,898	7132
B. Value of open short option contracts	(	630,067,055)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		1,123,293	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		9,085,727,303	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	401,529,320	7190
15. Management Target Amount for Excess funds in segregation	\$	55,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	346,529,320	7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 12/31/20

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$	2,095,949,799	7315
B. Securities (at market)		497,698,282	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		350,394,916	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		474,964	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(193,100)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	2,944,324,861	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	325,854	7351
Less: amount offset by customer owned securities	(	255,081)	7352
		70,773	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,944,395,634	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,944,395,634	7360

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FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 12/31/20

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	<u>534,277,231</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s):	0	<u>7510</u>	<u>7520</u>
		0	<u>7530</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>429,702,424</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):	0	<u>7550</u>	<u>7560</u>
		0	<u>7570</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>0</u>	<u>7580</u>
B. Securities		<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts		<u>0</u>	<u>7600</u>
D. Value of long option contracts		<u>0</u>	<u>7610</u>
E. Value of short option contracts	(	<u>0</u>	<u>7615</u>
		0	<u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):	0	<u>7630</u>	
A. Cash	\$	<u>0</u>	<u>7640</u>
B. Securities		<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation		<u>0</u>	<u>7660</u>
D. Value of long option contracts		<u>0</u>	<u>7670</u>
E. Value of short option contracts	(	<u>0</u>	<u>7675</u>
		0	<u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s):	0	<u>7690</u>	
A. Cash	\$	<u>1,836,901,199</u>	<u>7700</u>
B. Securities		<u>67,995,920</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>350,394,916</u>	<u>7720</u>
D. Value of long option contracts		<u>474,964</u>	<u>7730</u>
E. Value of short option contracts	(	<u>(193,100)</u>	<u>7735</u>
		2,255,573,899	<u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	0	<u>7750</u>	<u>7760</u>
		0	<u>7765</u>
7. Segregated funds on hand (describe: _____)			
		0	<u>7770</u>
8. Total funds in separate section 30.7 accounts		\$	<u>3,219,553,554</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	<u>275,157,920</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	<u>12,000,000</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	<u>263,157,920</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 12/31/20

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		\$ 4,748,962,516	8500
B. Securities (at market)		3,565,856,397	8510
2. Net unrealized profit (loss) in open cleared swaps		987,852,576	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 9,302,671,489	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 23,111,170		8560
Less: amount offset by customer owned securities	(23,109,922)	1,248	8570 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 9,302,672,737	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 354,385,843	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		256,583,319	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,772,547,062	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,309,273,078	8650
9. Net settlement from (to) derivatives clearing organizations		(12,798,144)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 9,679,991,158	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 377,318,421	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 127,318,421	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 01/31/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash	\$	3,762,299,763	7010
B. Securities (at market)		3,488,524,926	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		1,693,927,697	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,375,880,331	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	796,614,388)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		9,524,018,329	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		203,675,775	7045
Less: amount offset by customer owned securities	(	203,675,708)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	9,524,018,396	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		150,750,248	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		546,937,613	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,470,225,889	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,941,587,312	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		135,907,420	7130
10. Exchange traded options			
A. Value of open long option contracts		1,375,880,331	7132
B. Value of open short option contracts	(	796,614,388)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		1,372,228	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		9,826,046,653	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	302,028,257	7190
15. Management Target Amount for Excess funds in segregation	\$	55,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	247,028,257	7198

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PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 01/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$	2,161,827,306	7315
B. Securities (at market)		463,379,970	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		379,711,135	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		495,836	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(180,791)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,005,233,456	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	63,055,030	7351
Less: amount offset by customer owned securities	(	62,863,480)	7352
		191,550	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,005,425,006	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,005,425,006	7360

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 01/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 737,829,021 7500

B. Other banks qualified under Regulation 30.7

Name(s): 0 7510 0 7520 \$ 737,829,021 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 362,380,895 7540

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): 0 7550 0 7560 362,380,895 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

Name(s): 0 7630

A. Cash \$ 0 7640

B. Securities 0 7650

C. Amount due to (from) clearing organizations - 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

Name(s): 0 7690

A. Cash \$ 1,599,900,603 7700

B. Securities 100,999,102 7710

C. Unrealized gain (loss) on open futures contracts 379,711,135 7720

D. Value of long option contracts 495,836 7730

E. Value of short option contracts ((180,791) 7735 2,080,925,885 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 0 7750 0 7760

7. Segregated funds on hand (describe:)

0 7765

8. Total funds in separate section 30.7 accounts

\$ 3,181,135,801 7770

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)

\$ 175,710,795 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

\$ 163,710,795 7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 01/31/21

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	\$	4,984,770,663 8500
B. Securities (at market)		3,980,778,177 8510
2. Net unrealized profit (loss) in open cleared swaps		1,191,127,672 8520
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased		0 8530
B. Market value of open cleared swaps option contracts granted (sold)		(0) 8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	10,156,676,512 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	58,619,195 8560
Less: amount offset by customer owned securities		(58,573,950) 8570
		45,245 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	10,156,721,757 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	349,813,717 8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		221,876,667 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		6,075,142,733 8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,758,901,511 8650
9. Net settlement from (to) derivatives clearing organizations		118,796,522 8660
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts		0 8670
B. Value of open cleared swaps short option contracts		(0) 8680
11. Net equities with other FCMs		
A. Net liquidating equity		0 8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0 8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0 8710
12. Cleared swaps customer funds on hand (describe: _____)		0 8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	10,524,531,150 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	367,809,393 8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	250,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	117,809,393 8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 02/28/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$	<u>3,619,168,218</u> <u>7010</u>
B. Securities (at market)			<u>3,393,268,139</u> <u>7020</u>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>1,257,128,218</u> <u>7030</u>
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>1,621,507,498</u> <u>7032</u>
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>967,954,542</u> <u>7033</u>
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>8,923,117,531</u> <u>7040</u>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>128,551,662</u>		<u>7045</u>
Less: amount offset by customer owned securities	(<u>127,391,842</u>)		<u>1,159,820</u> <u>7050</u>
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>8,924,277,351</u> <u>7060</u>

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>186,197,794</u> <u>7070</u>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <u>7080</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>696,690,265</u> <u>7090</u>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>5,182,052,258</u> <u>7100</u>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <u>7110</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>2,696,577,878</u> <u>7120</u>
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>(140,387,209)</u> <u>7130</u>
10. Exchange traded options			
A. Value of open long option contracts			<u>1,621,507,498</u> <u>7132</u>
B. Value of open short option contracts		(	<u>967,954,542</u> <u>7133</u>
11. Net equities with other FCMs			
A. Net liquidating equity			<u>1,278,554</u> <u>7140</u>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <u>7160</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>0</u> <u>7170</u>
12. Segregated funds on hand (describe: _____)			<u>0</u> <u>7150</u>
13. Total amount in segregation (add lines 7 through 12)			<u>9,275,962,496</u> <u>7180</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>351,685,145</u> <u>7190</u>
15. Management Target Amount for Excess funds in segregation		\$	<u>55,000,000</u> <u>7194</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	<u>296,685,145</u> <u>7198</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 02/28/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>2,151,992,635</u>	<u>7315</u>
B. Securities (at market)	<u>520,765,169</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>456,890,186</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>918,521</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(493,437)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,130,073,074</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>138,014,386</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(137,257,767)</u>	<u>7352</u>
	<u>756,619</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,130,829,693</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,130,829,693</u>	<u>7360</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

BARCLAYS CAPITAL INC.

as of 02/28/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	\$ 808,486,853	7500
B. Other banks qualified under Regulation 30.7		
Name(s): 0	7510	0 7520
		\$ 808,486,853 7530
2. Securities		
A. In safekeeping with banks located in the United States	\$ 260,221,232	7540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): 0	7550	0 7560
		260,221,232 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		
Name(s): 0	7630	
A. Cash	\$ 0	7640
B. Securities	0	7650
C. Amount due to (from) clearing organizations - 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		
Name(s): 0	7690	
A. Cash	\$ 1,517,882,018	7700
B. Securities	260,543,966	7710
C. Unrealized gain (loss) on open futures contracts	456,890,186	7720
D. Value of long option contracts	918,521	7730
E. Value of short option contracts	(493,437)	7735
		2,235,741,254 7740
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): 0	7750	0 7760
7. Segregated funds on hand (describe: _____)		
		0 7765
8. Total funds in separate section 30.7 accounts		\$ 3,304,449,339 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$ 173,619,646 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		\$ 161,619,646 7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 02/28/21

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	\$	4,141,791,838	8500
B. Securities (at market)		4,082,427,255	8510
2. Net unrealized profit (loss) in open cleared swaps		1,572,130,706	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	9,796,349,799	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	117,461,572	8560
Less: amount offset by customer owned securities		(117,350,635)	8570
		110,937	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	9,796,460,736	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	513,756,431	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		390,099,626	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,845,118,164	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,692,327,629	8650
9. Net settlement from (to) derivatives clearing organizations		(111,109,563)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	10,330,192,287	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	533,731,551	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	283,731,551	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 03/31/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$	<u>2,876,659,632</u> 7010
B. Securities (at market)			<u>3,633,277,661</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>1,380,962,612</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>1,471,099,231</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>841,133,240</u> 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>8,520,865,896</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>56,021,523</u>		7045
Less: amount offset by customer owned securities	(<u>56,016,320</u>)		<u>5,203</u> 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>8,520,871,099</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>47,768,032</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>681,935,435</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>4,392,297,708</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>2,951,342,237</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>115,719,882</u> 7130
10. Exchange traded options			
A. Value of open long option contracts			<u>1,471,099,231</u> 7132
B. Value of open short option contracts		(	<u>841,133,240</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity			<u>3,568,417</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 (describe: _____)			<u>0</u> 7150
13. Total amount in segregation (add lines 7 through 12)			<u>8,822,597,702</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>301,726,603</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 Excess		\$	<u>246,726,603</u> 7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 03/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>2,587,252,394</u>	<u>7315</u>
B. Securities (at market)	<u>405,014,346</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>341,982,535</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>840,036</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(404,782)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,334,684,529</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>31,242,789</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(31,203,963)</u>	<u>7352</u>
	<u>38,826</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,334,723,355</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,334,723,355</u>	<u>7360</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

BARCLAYS CAPITAL INC.

as of 03/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	\$ <u>367,850,976</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7510</u>	<u>0</u> <u>7520</u> \$ <u>367,850,976</u> <u>7530</u>
2. Securities		
A. In safekeeping with banks located in the United States	\$ <u>356,014,537</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7550</u>	<u>0</u> <u>7560</u> <u>356,014,537</u> <u>7570</u>
3. Equities with registered futures commission merchants		
A. Cash	\$ <u>0</u>	<u>7580</u>
B. Securities	<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts	<u>0</u>	<u>7600</u>
D. Value of long option contracts	<u>0</u>	<u>7610</u>
E. Value of short option contracts	(<u>0</u>)	<u>7615</u> <u>0</u> <u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): <u>0</u>	<u>7630</u>	
A. Cash	\$ <u>0</u>	<u>7640</u>
B. Securities	<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation	<u>0</u>	<u>7660</u>
D. Value of long option contracts	<u>0</u>	<u>7670</u>
E. Value of short option contracts	(<u>0</u>)	<u>7675</u> <u>0</u> <u>7680</u>
5. Amounts held by members of foreign boards of trade		
Name(s): <u>0</u>	<u>7690</u>	
A. Cash	\$ <u>2,394,878,045</u>	<u>7700</u>
B. Securities	<u>48,999,844</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts	<u>341,982,535</u>	<u>7720</u>
D. Value of long option contracts	<u>840,036</u>	<u>7730</u>
E. Value of short option contracts	(<u>404,782</u>)	<u>7735</u> <u>2,786,295,678</u> <u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): <u>0</u>	<u>7750</u>	<u>0</u> <u>7760</u>
7. Segregated funds on hand (describe: _____)		
		<u>0</u> <u>7765</u>
8. Total funds in separate section 30.7 accounts		
	\$ <u>3,510,161,191</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$ <u>175,437,836</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		
	\$ <u>12,000,000</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		
	\$ <u>163,437,836</u>	<u>7785</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 03/31/21

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	\$	4,359,663,174	8500
B. Securities (at market)		4,188,871,416	8510
2. Net unrealized profit (loss) in open cleared swaps		1,524,355,582	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	10,072,890,172	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	64,615,164	8560
Less: amount offset by customer owned securities		(64,611,555)	8570
		3,609	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	10,072,893,781	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	454,375,547	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		236,018,767	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		5,933,782,067	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,952,852,649	8650
9. Net settlement from (to) derivatives clearing organizations		(55,042,515)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	10,521,986,515	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	449,092,734	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	199,092,734	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 04/30/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$	<u>2,728,577,145</u> 7010
B. Securities (at market)			<u>3,270,002,320</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>974,226,303</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>1,346,096,551</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>808,969,144</u> 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>7,509,933,175</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>60,874,585</u>		7045
Less: amount offset by customer owned securities	(<u>60,874,510</u>)		<u>75</u> 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>7,509,933,250</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>58,503,915</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>537,300,366</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>3,922,295,098</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>2,732,701,945</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>3,027,464</u> 7130
10. Exchange traded options			
A. Value of open long option contracts			<u>1,346,096,551</u> 7132
B. Value of open short option contracts		(	<u>808,969,144</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity			<u>20,109,670</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 (describe: _____)			<u>0</u> 7150
13. Total amount in segregation (add lines 7 through 12)			<u>7,811,065,865</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>301,132,615</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 Excess		\$	<u>246,132,615</u> 7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 04/30/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>3,143,134,778</u>	<u>7315</u>
B. Securities (at market)	<u>302,284,738</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>7,158,873</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>1,075,032</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(393,484)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,453,259,937</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>7,805,300</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(7,771,386)</u>	<u>7352</u>
	<u>33,914</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,453,293,851</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,453,293,851</u>	<u>7360</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER BARCLAYS CAPITAL INC.	as of <u>04/30/21</u>
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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	\$ <u>551,963,826</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7510</u>	<u>0</u> <u>7520</u> \$ <u>551,963,826</u> <u>7530</u>
2. Securities		
A. In safekeeping with banks located in the United States	\$ <u>270,285,022</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7550</u>	<u>0</u> <u>7560</u> <u>270,285,022</u> <u>7570</u>
3. Equities with registered futures commission merchants		
A. Cash	\$ <u>0</u>	<u>7580</u>
B. Securities	<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts	<u>0</u>	<u>7600</u>
D. Value of long option contracts	<u>0</u>	<u>7610</u>
E. Value of short option contracts	(<u>0</u>)	<u>7615</u> <u>0</u> <u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): <u>0</u>	<u>7630</u>	
A. Cash	\$ <u>0</u>	<u>7640</u>
B. Securities	<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation	<u>0</u>	<u>7660</u>
D. Value of long option contracts	<u>0</u>	<u>7670</u>
E. Value of short option contracts	(<u>0</u>)	<u>7675</u> <u>0</u> <u>7680</u>
5. Amounts held by members of foreign boards of trade		
Name(s): <u>0</u>	<u>7690</u>	
A. Cash	\$ <u>2,816,952,508</u>	<u>7700</u>
B. Securities	<u>31,999,742</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts	<u>7,158,873</u>	<u>7720</u>
D. Value of long option contracts	<u>1,075,032</u>	<u>7730</u>
E. Value of short option contracts	(<u>393,484</u>)	<u>7735</u> <u>2,856,792,671</u> <u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): <u>0</u>	<u>7750</u>	<u>0</u> <u>7760</u>
7. Segregated funds on hand (describe: _____)		
		<u>0</u> <u>7765</u>
8. Total funds in separate section 30.7 accounts		
	\$ <u>3,679,041,519</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$ <u>225,747,668</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		
	\$ <u>12,000,000</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		
	\$ <u>213,747,668</u>	<u>7785</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 04/30/21

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	\$	4,523,807,358	8500
B. Securities (at market)		4,464,802,179	8510
2. Net unrealized profit (loss) in open cleared swaps		1,846,852,392	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	10,835,461,929	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	42,818,951	8560
Less: amount offset by customer owned securities		(42,814,115)	8570
		4,836	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	10,835,466,765	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	427,575,529	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		245,226,572	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		6,399,183,822	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,219,575,605	8650
9. Net settlement from (to) derivatives clearing organizations		(69,574,726)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	11,221,986,802	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	386,520,037	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	136,520,037	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 05/31/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$	<u>2,795,372,829</u> 7010
B. Securities (at market)			<u>2,554,299,454</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>1,266,252,764</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>1,329,543,645</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>822,736,310</u> 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>7,122,732,382</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>18,567,021</u>		7045
Less: amount offset by customer owned securities	(<u>18,565,077</u>)		<u>1,944</u> 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>7,122,734,326</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>199,436,344</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>620,630,458</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>4,145,163,417</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>1,933,668,971</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>24,934,890</u> 7130
10. Exchange traded options			
A. Value of open long option contracts			<u>1,329,543,645</u> 7132
B. Value of open short option contracts		(	<u>822,736,310</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity			<u>16,407,648</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 (describe: _____)			<u>0</u> 7150
13. Total amount in segregation (add lines 7 through 12)			<u>7,447,049,063</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>324,314,737</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 Excess		\$	<u>269,314,737</u> 7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 05/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>2,703,156,282</u>	<u>7315</u>
B. Securities (at market)	<u>277,422,573</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>504,745,018</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>1,048,133</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(285,572)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,486,086,434</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>956,733</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(606,288)</u>	<u>7352</u>
	<u>350,445</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,486,436,879</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,486,436,879</u>	<u>7360</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

BARCLAYS CAPITAL INC.

as of 05/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	\$ <u>639,220,659</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7510</u>	<u>7510</u>
	<u>0</u>	<u>7520</u>
		\$ <u>639,220,659</u>
		<u>7530</u>
2. Securities		
A. In safekeeping with banks located in the United States	\$ <u>141,387,847</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7550</u>	<u>7550</u>
	<u>0</u>	<u>7560</u>
		<u>141,387,847</u>
		<u>7570</u>
3. Equities with registered futures commission merchants		
A. Cash	\$ <u>0</u>	<u>7580</u>
B. Securities	<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts	<u>0</u>	<u>7600</u>
D. Value of long option contracts	<u>0</u>	<u>7610</u>
E. Value of short option contracts	(<u>0</u>)	<u>7615</u>
		<u>0</u>
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): <u>0</u>	<u>7630</u>	<u>7630</u>
A. Cash	\$ <u>0</u>	<u>7640</u>
B. Securities	<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation	<u>0</u>	<u>7660</u>
D. Value of long option contracts	<u>0</u>	<u>7670</u>
E. Value of short option contracts	(<u>0</u>)	<u>7675</u>
		<u>0</u>
5. Amounts held by members of foreign boards of trade		
Name(s): <u>0</u>	<u>7690</u>	<u>7690</u>
A. Cash	\$ <u>2,264,495,725</u>	<u>7700</u>
B. Securities	<u>136,034,771</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts	<u>504,712,652</u>	<u>7720</u>
D. Value of long option contracts	<u>1,048,133</u>	<u>7730</u>
E. Value of short option contracts	(<u>285,572</u>)	<u>7735</u>
		<u>2,906,005,709</u>
		<u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): <u>0</u>	<u>7750</u>	<u>7750</u>
		<u>0</u>
		<u>7760</u>
7. Segregated funds on hand (describe: _____)		
		<u>0</u>
		<u>7765</u>
8. Total funds in separate section 30.7 accounts		
	\$ <u>3,686,614,215</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$ <u>200,177,336</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		
	\$ <u>12,000,000</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		
	\$ <u>188,177,336</u>	<u>7785</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 05/31/21

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	\$	4,918,771,508	8500
B. Securities (at market)		4,688,751,935	8510
2. Net unrealized profit (loss) in open cleared swaps		1,553,132,851	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	11,160,656,294	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	138,477,950	8560
Less: amount offset by customer owned securities		(138,466,118)	8570
		11,832	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	11,160,668,126	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	451,871,368	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		347,410,363	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		6,786,641,505	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,341,341,573	8650
9. Net settlement from (to) derivatives clearing organizations		(302,115,170)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	11,625,149,639	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	464,481,513	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	214,481,513	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 06/30/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$	<u>3,742,396,241</u> 7010
B. Securities (at market)			<u>2,861,848,400</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>488,365,475</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>2,028,522,588</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>1,337,438,451</u>) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>7,783,694,253</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>45,173,183</u>		7045
Less: amount offset by customer owned securities	(<u>45,173,110</u>)		<u>73</u> 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>7,783,694,326</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>28,303,671</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>399,280,608</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>4,477,293,325</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>2,462,567,789</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>12,859,085</u> 7130
10. Exchange traded options			
A. Value of open long option contracts			<u>2,028,522,588</u> 7132
B. Value of open short option contracts		(	<u>1,337,438,451</u>) 7133
11. Net equities with other FCMs			
A. Net liquidating equity			<u>17,014,039</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 (describe: _____)			<u>0</u> 7150
13. Total amount in segregation (add lines 7 through 12)			<u>8,088,402,654</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>304,708,328</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 Excess		\$	<u>249,708,328</u> 7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 06/30/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>2,478,596,596</u>	<u>7315</u>
B. Securities (at market)	<u>229,829,995</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>329,686,673</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>551,442</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(190,786)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,038,473,920</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>1,078,545</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(716,770)</u>	<u>7352</u>
	<u>361,775</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,038,835,695</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,038,835,695</u>	<u>7360</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

BARCLAYS CAPITAL INC.

as of 06/30/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	\$	663,283,539 7500
B. Other banks qualified under Regulation 30.7		
Name(s): 0		7510 0 7520 \$ 663,283,539 7530
2. Securities		
A. In safekeeping with banks located in the United States	\$	114,391,236 7540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): 0		7550 0 7560 114,391,236 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		
Name(s): 0		7630
A. Cash	\$	0 7640
B. Securities		0 7650
C. Amount due to (from) clearing organizations - 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		
Name(s): 0		7690
A. Cash	\$	2,015,420,322 7700
B. Securities		115,438,789 7710
C. Unrealized gain (loss) on open futures contracts		329,686,673 7720
D. Value of long option contracts		551,442 7730
E. Value of short option contracts	(	(190,786) 7735 2,460,906,440 7740)
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): 0		7750 0 7760
7. Segregated funds on hand (describe: _____)		
		0 7765
8. Total funds in separate section 30.7 accounts		
	\$	3,238,581,215 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$	199,745,520 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		
	\$	187,745,520 7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 06/30/21

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	\$	6,344,084,785	8500
B. Securities (at market)		4,555,589,793	8510
2. Net unrealized profit (loss) in open cleared swaps		167,736,518	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	11,067,411,096	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	68,590,070	8560
Less: amount offset by customer owned securities		(68,573,296)	8570
		16,774	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	11,067,427,870	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	372,238,316	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		279,579,624	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		6,823,441,497	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,276,010,169	8650
9. Net settlement from (to) derivatives clearing organizations		(130,849,454)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	11,620,420,152	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	552,992,282	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	302,992,282	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

BARCLAYS CAPITAL INC.

as of

07/31/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$	4,476,483,768 7010
B. Securities (at market)			2,878,490,568 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			175,167,743 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			2,343,210,723 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	1,435,338,664 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			8,438,014,138 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	69,537,316		7045
Less: amount offset by customer owned securities	(69,299,971)		237,345 7047
6. Amount required to be segregated (add lines 4 and 5)		\$	8,438,251,483 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			151,959,690 7070
B. Securities representing investments of customers' funds (at market)			0 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			338,690,738 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	4,803,155,941 7100
B. Securities representing investments of customers' funds (at market)			0 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			2,539,799,843 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(3,770,067) 7130
10. Exchange traded options			
A. Value of open long option contracts			2,343,210,723 7132
B. Value of open short option contracts		(	1,435,338,664 7133
11. Net equities with other FCMs			
A. Net liquidating equity			20,470,440 7140
B. Securities representing investments of customers' funds (at market)			0 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			0 7170
12. Segregated funds on hand (describe: _____)			0 7150
13. Total amount in segregation (add lines 7 through 12)			8,758,178,644 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	319,927,161 7190
15. Management Target Amount for Excess funds in segregation		\$	55,000,000 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	264,927,161 7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 07/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>2,202,283,789</u>	<u>7315</u>
B. Securities (at market)	<u>245,750,779</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>498,499,275</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>985,870</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(12,620,201)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>2,934,899,512</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>11,758,833</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(11,426,362)</u>	<u>7352</u>
	<u>332,471</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>2,935,231,983</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>2,935,231,983</u>	<u>7360</u>

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

BARCLAYS CAPITAL INC.

as of 07/31/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	\$ 633,997,938	7500
B. Other banks qualified under Regulation 30.7		
Name(s): 0	7510	0 7520
		\$ 633,997,938 7530
2. Securities		
A. In safekeeping with banks located in the United States	\$ 76,294,143	7540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): 0	7550	0 7560
		76,294,143 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		
Name(s): 0	7630	
A. Cash	\$ 0	7640
B. Securities	0	7650
C. Amount due to (from) clearing organizations - 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		
Name(s): 0	7690	
A. Cash	\$ 1,750,209,059	7700
B. Securities	169,456,702	7710
C. Unrealized gain (loss) on open futures contracts	498,499,275	7720
D. Value of long option contracts	985,870	7730
E. Value of short option contracts	(12,620,201)	7735
		2,406,530,705 7740
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): 0	7750	0 7760
7. Segregated funds on hand (describe: _____)		
		0 7765
8. Total funds in separate section 30.7 accounts		
	\$ 3,116,822,786	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$ 181,590,803	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		
	\$ 169,590,803	7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
BARCLAYS CAPITAL INC.

as of 07/31/21

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	\$	6,180,649,301	8500
B. Securities (at market)		4,133,227,249	8510
2. Net unrealized profit (loss) in open cleared swaps		369,951,960	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	10,683,828,510	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	101,936,305	8560
Less: amount offset by customer owned securities		(101,930,082)	8570
		6,223	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	10,683,834,733	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	437,750,107	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		312,170,307	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		6,552,882,039	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,821,056,942	8650
9. Net settlement from (to) derivatives clearing organizations		(83,288,603)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	11,040,570,792	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	356,736,059	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	250,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	106,736,059	8770