

WINJAMMER FILING

INITIAL

End Date:3/15/2023

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:3/16/2023

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**Daily Segregation - Cover Page**

Name of Company

**Barclays Capital Inc.**

Contact Name

**Anthony Vavricka**

Contact Phone Number

**212-412-1885**

Contact Email Address

**anthony.vavricka@barclays.com**

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

a. Minimum dollar amount: ; or

**58,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

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

a. Minimum dollar amount: ; or

**40,000,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

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

a. Minimum dollar amount: ; or

**26,000,000**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**0 0**

Attach supporting documents CH

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Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts	
Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	0 [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>3,566,269,716</u> [7315]
B. Securities (at market)	<u>1,081,751,470</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-240,110,447</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>32,376</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-930,422</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,407,012,693</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>43,284,786</u> [7351]
Less: amount offset by customer owned securities	<u>-22,501,931</u> [7352] <u>20,782,855</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,427,795,548</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,427,795,548</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	<u>864,382,086</u> [7500]
B. Other banks qualified under Regulation 30.7	0 [7520] <u>864,382,086</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>1,220,160,199</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <u>1,220,160,199</u> [7570]
3. Equities with registered futures commission merchants	
A. Cash	0 [7580]
B. Securities	0 [7590]
C. Unrealized gain (loss) on open futures contracts	0 [7600]
D. Value of long option contracts	0 [7610]
E. Value of short option contracts	0 [7615] 0 [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	0 [7640]
B. Securities	0 [7650]
C. Amount due to (from) clearing organization - daily variation	0 [7660]
D. Value of long option contracts	0 [7670]
E. Value of short option contracts	0 [7675] 0 [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<u>2,582,829,160</u> [7700]
B. Securities	<u>242,591,362</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-240,110,447</u> [7720]
D. Value of long option contracts	<u>32,376</u> [7730]
E. Value of short option contracts	<u>-930,422</u> [7735] <u>2,584,412,029</u> [7740]
6. Amounts with other depositories designated by a foreign board of trade	0 [7760]
7. Segregated funds on hand	0 [7765]
8. Total funds in separate section 30.7 accounts	<u>4,668,954,314</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>241,158,766</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>40,000,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>201,158,766</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>15,109,865,583</u></b> [7010]
	B. Securities (at market)	<b><u>4,044,368,612</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-6,209,508,773</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>4,279,777,155</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-3,895,398,386</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>13,329,104,191</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>177,770,580</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-162,561,346</u></b> [7047] <b><u>15,209,234</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>13,344,313,425</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>71,650,323</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>183,455,851</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>10,498,156,598</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>3,860,912,761</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>1,144,491,973</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>4,279,777,155</u></b> [7132]
	B. Value of open short option contracts	<b><u>-3,895,398,386</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>22,021,643</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7170]
12.	Segregated funds on hand	<b><u>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>16,165,067,918</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>2,820,754,493</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>58,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>2,762,754,493</u></b> [7198]
	Excess	

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**Daily Segregation - Swaps Statement**

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

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <b><u>6,891,529,348</u></b> [8500]
	B. Securities (at market) <b><u>3,355,149,503</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>2,586,688,479</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>12,833,367,330</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>290,808,543</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-254,743,551</u></b> [8570] <b><u>36,064,992</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>12,869,432,322</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>316,300,800</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>230,763,685</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>11,135,576,150</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>3,124,385,818</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-463,129,531</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>14,343,896,922</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>1,474,464,600</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>26,000,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>1,448,464,600</u></b> [8770]