

**WINJAMMER FILING**

**INITIAL**

**End Date:6/6/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:6/7/2023**

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

**187,000,000**

**0**

**0 0**

**0 0**

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

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

**81,000,000**

**0**

**0 0**

**0 0**

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

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

**26,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

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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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>3,761,664,776</u> [7315]
B. Securities (at market)	<u>645,862,553</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-147,793,866</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>0</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-563,840</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,259,169,623</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>914,874</u> [7351]
Less: amount offset by customer owned securities	<u>-110,531</u> [7352] <u>804,343</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,259,973,966</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,259,973,966</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	<u>1,009,551,716</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>1,009,551,716</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>927,934,221</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>927,934,221</u> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<u>0</u> [7580]
B. Securities	<u>0</u> [7590]
C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
D. Value of long option contracts	<u>0</u> [7610]
E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	<u>0</u> [7640]
B. Securities	<u>0</u> [7650]
C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
D. Value of long option contracts	<u>0</u> [7670]
E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<u>2,555,141,195</u> [7700]
B. Securities	<u>157,928,423</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-147,793,866</u> [7720]
D. Value of long option contracts	<u>0</u> [7730]
E. Value of short option contracts	<u>-563,840</u> [7735] <u>2,564,711,912</u> [7740]
6. Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7. Segregated funds on hand	<u>0</u> [7765]
8. Total funds in separate section 30.7 accounts	<u>4,502,197,849</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>242,223,883</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>81,000,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>161,223,883</u> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>9,720,196,300</u></b> [7010]
	B. Securities (at market)	<b><u>4,203,659,419</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>1,701,237,260</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>2,573,488,331</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-2,185,664,088</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,012,917,222</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>34,560,582</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-34,543,548</u></b> [7047] <b><u>17,034</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,012,934,256</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>20,885,981</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>888,888</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>203,621,039</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>12,358,834,309</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>9,999,999</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>4,000,038,380</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-20,642,025</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>2,573,488,331</u></b> [7132]
	B. Value of open short option contracts	<b><u>-2,185,664,088</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>10,754,010</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>16,972,204,824</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>959,270,568</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>187,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>772,270,568</u></b> [7198]

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**Daily Segregation - Swaps Statement**

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

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>4,853,612,290</u> [8500]
B. Securities (at market)	<u>4,261,560,173</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>4,975,521,315</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>14,090,693,778</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>14,605,120</u> [8560]
Less: amount offset by customer owned securities	<u>-14,593,107</u> [8570] <u>12,013</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>14,090,705,791</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>446,428,594</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>7,777,777</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>198,304,183</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>9,922,997,839</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>4,063,255,990</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>7,021,946</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>14,645,786,329</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>555,080,538</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>26,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>529,080,538</u> [8770]