

WINJAMMER FILING

INITIAL
End Date:7/14/2023
Firm Name:Barclays Capital Inc.
Form:Daily Seg - FOCUS II
Submit Date:7/17/2023

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Daily Segregation - Cover Page

Name of Company

Barclays Capital Inc.

Contact Name

Anthony Vavricka

Contact Phone Number

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

a. Minimum dollar amount: ; or

187,000,000

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

81,000,000

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

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	0 [7305]
	A. Cash	3,462,616,085 [7315]
	B. Securities (at market)	740,689,070 [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	-425,200,272 [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	901,725 [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	-721,849 [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	3,778,284,759 [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	63,622,436 [7351]
	Less: amount offset by customer owned securities	-63,445,909 [7352] 176,527 [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	3,778,461,286 [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	3,778,461,286 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	930,266,207 [7500]
	B. Other banks qualified under Regulation 30.7	0 [7520] 930,266,207 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	532,817,831 [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] 532,817,831 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	0 [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	0 [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	0 [7615] 0 [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	0 [7640]
	B. Securities	0 [7650]
	C. Amount due to (from) clearing organization - daily variation	0 [7660]
	D. Value of long option contracts	0 [7670]
	E. Value of short option contracts	0 [7675] 0 [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	2,786,128,359 [7700]
	B. Securities	207,871,311 [7710]
	C. Unrealized gain (loss) on open futures contracts	-425,200,272 [7720]
	D. Value of long option contracts	901,725 [7730]
	E. Value of short option contracts	-721,849 [7735] 2,568,979,274 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	0 [7760]
7.	Segregated funds on hand	0 [7765]
8.	Total funds in separate section 30.7 accounts	4,032,063,312 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	253,602,026 [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	81,000,000 [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	172,602,026 [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>7,633,451,288</u> [7010]
	B. Securities (at market)	<u>4,882,028,703</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>2,883,535,724</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,352,025,581</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,066,267,628</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,684,773,668</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>59,451,009</u> [7045]
	Less: amount offset by customer securities	<u>-58,769,319</u> [7047] <u>681,690</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,685,455,358</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>416,939,957</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>888,888</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>149,316,016</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>10,288,367,510</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>999,999</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>4,732,712,687</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>176,852,254</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,352,025,581</u> [7132]
	B. Value of open short option contracts	<u>-2,066,267,628</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>9,965,249</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>16,061,800,513</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>376,345,155</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>187,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>189,345,155</u> [7198]

INITIAL**End Date:7/14/2023****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:7/17/2023****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>4,364,382,515</u> [8500]
	B. Securities (at market)	<u>4,308,103,785</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>6,408,708,668</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>146,743,168</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-165,998,923</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>15,061,939,213</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>37,312,007</u> [8560]
	Less: amount offset by customer owned securities	<u>-37,113,422</u> [8570] <u>198,585</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>15,062,137,798</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>755,228,687</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>226,245,939</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>10,362,670,601</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>4,081,857,846</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>200,089,391</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>146,743,168</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-165,998,923</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>15,614,614,486</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>552,476,688</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>526,476,688</u> [8770]