

# WINJAMMER FILING

INITIAL

End Date:2/16/2022

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:2/17/2022

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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

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

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

**55,000,000**

**0**

**0 0**

**0 0**

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

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

**12,000,000**

**0**

**0 0**

**0 0**

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

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

**250,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

**INITIAL****End Date:2/16/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/17/2022****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash 3,910,576,373 [7315]
  - B. Securities (at market) 661,853,527 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -466,032,642 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 4,112,769 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -2,474,204 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 4,108,035,823 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 2,282,699 [7351]  
Less: amount offset by customer owned securities -1,323,744 [7352] 958,955 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity 4,108,994,778 [7355]  
Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 4,108,994,778 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 417,710,845 [7500]
  - B. Other banks qualified under Regulation 30.7 0 [7520] 417,710,845 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 642,857,370 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 642,857,370 [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 3,696,002,541 [7700]
  - B. Securities 18,996,279 [7710]
  - C. Unrealized gain (loss) on open futures contracts -466,032,642 [7720]
  - D. Value of long option contracts 4,112,769 [7730]
  - E. Value of short option contracts -2,474,204 [7735] 3,250,604,743 [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 4,311,172,958 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 202,178,180 [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 190,178,180 [7785]

**INITIAL****End Date:2/16/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/17/2022****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>3,157,667,427</u> [7010]                        |
|     | B. Securities (at market)   | <u>2,846,332,229</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>3,300,903,048</u> [7030]                        |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>4,278,258,845</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-3,747,016,842</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>9,836,144,707</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>57,700,255</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-29,900,127</u> [7047] <u>27,800,128</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>9,863,944,835</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>92,849,956</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>327,460,850</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>6,628,717,464</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>2,518,871,379</u> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>108,121,146</u> [7130]                          |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>4,278,258,845</u> [7132]                        |
|     | B. Value of open short option contracts   | <u>-3,747,016,842</u> [7133]                       |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>9,210,626</u> [7140]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                                    |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                    |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>10,216,473,424</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>352,528,589</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>55,000,000</u> [7194]                           |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>297,528,589</u> [7198]                          |
|     | Excess  |  |

**INITIAL****End Date:2/16/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/17/2022****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>5,592,001,136</u> [8500]                    |
| B. Securities (at market)   | <u>4,824,069,822</u> [8510]                    |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>1,228,499,500</u> [8520]                    |
| 3. Cleared swaps options  |  |
| A. Market value of open cleared swaps option contracts purchased  | <u>0</u> [8530]                                |
| B. Market value of open cleared swaps option contracts granted (sold)                                       | <u>0</u> [8540]                                |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)   | <u>11,644,570,458</u> [8550]                   |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>40,348,869</u> [8560]                       |
| Less: amount offset by customer owned securities  | <u>-40,322,187</u> [8570] <u>26,682</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>11,644,597,140</u> [8590]                   |
| Funds in Cleared Swaps Customer Segregated Accounts   |  |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |
| A. Cash   | <u>711,735,711</u> [8600]                      |
| B. Securities representing investments of cleared swaps customers' funds (at market)                        | <u>0</u> [8610]                                |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                       | <u>195,256,152</u> [8620]                      |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
| A. Cash   | <u>7,064,625,616</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>4,628,813,670</u> [8650]                    |
| 9. Net settlement from (to) derivatives clearing organizations  | <u>-384,971,178</u> [8660]                     |
| 10. Cleared swaps options   |  |
| A. Value of open cleared swaps long option contracts  | <u>0</u> [8670]                                |
| B. Value of open cleared swaps short option contracts   | <u>0</u> [8680]                                |
| 11. Net equities with other FCMs  |  |
| A. Net liquidating equity   | <u>0</u> [8690]                                |
| B. Securities representing investments of cleared swaps customers' funds (at market)                        | <u>0</u> [8700]                                |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                       | <u>0</u> [8710]                                |
| 12. Cleared swaps customer funds on hand  |  |
| A. Cash   | <u>0</u>                                       |
| B. Securities representing investments of cleared swaps customers' funds (at market)                        | <u>0</u>                                       |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                       | <u>0</u> [8715]                                |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)                             | <u>12,215,459,971</u> [8720]                   |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>570,862,831</u> [8730]                      |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>250,000,000</u> [8760]                      |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>320,862,831</u> [8770]                      |