

# WINJAMMER FILING

INITIAL

End Date:8/10/2022

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/11/2022

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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

**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%.

**48,000,000**

**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%.

**25,000,000**

**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%.

**25,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

**INITIAL****End Date:8/10/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/11/2022****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

**3,092,655,735** [7315]

B. Securities (at market)

**713,095,282** [7317]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

**474,383,788** [7325]

## 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

**2,518,040** [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

**-1,967,361** [7337]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

**4,280,685,484** [7345]

## 5. Account liquidating to a deficit and account with a debit balances - gross amount

**19,856,834** [7351]

Less: amount offset by customer owned securities

**-18,999,580** [7352] **857,254** [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity

**4,281,542,738** [7355]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

**4,281,542,738** [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

**995,450,778** [7500]

B. Other banks qualified under Regulation 30.7

**0** [7520] **995,450,778** [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

**1,125,377,131** [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

**0** [7560] **1,125,377,131** [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

**1,961,710,770** [7700]

B. Securities

**12,718,360** [7710]

C. Unrealized gain (loss) on open futures contracts

**474,383,788** [7720]

D. Value of long option contracts

**2,518,040** [7730]

E. Value of short option contracts

**-1,967,361** [7735] **2,449,363,597**

[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

**4,570,191,506** [7770]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

**288,648,768** [7380]

## 10. Management Target Amount for Excess funds in separate section 30.7 accounts

**25,000,000** [7780]

## 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

**263,648,768** [7785]

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

1.	Net ledger balance	
	A. Cash	<u>7,863,467,985</u> [7010]
	B. Securities (at market)	<u>3,343,950,667</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>20,921,709</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>9,146,470,810</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-7,816,208,753</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>12,558,602,418</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>22,375,754</u> [7045]
	Less: amount offset by customer securities	<u>-20,388,230</u> [7047] <u>1,987,524</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>12,560,589,942</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>80,849,794</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>166,300,592</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>8,044,556,608</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>3,177,650,075</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>140,583,658</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>9,146,470,810</u> [7132]
	B. Value of open short option contracts	<u>-7,816,208,753</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>24,577,551</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>12,964,780,335</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>404,190,393</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>48,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>356,190,393</u> [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	<u>7,375,119,269</u> [8500]
B. Securities (at market)	<u>4,138,574,232</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>662,088,250</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>12,175,781,751</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>146,595,088</u> [8560]
Less: amount offset by customer owned securities	<u>-146,438,805</u> [8570] <u>156,283</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>12,175,938,034</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>566,647,145</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>113,418,942</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>8,206,747,773</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>4,025,155,290</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-178,385,320</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>12,733,583,830</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>557,645,796</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>25,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>532,645,796</u> [8770]