

**WINJAMMER FILING**

**INITIAL**

**End Date:2/7/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/8/2023**

**INITIAL**

**End Date:2/7/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/8/2023**

**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%.

**58,000,000**

**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%.

**40,000,000**

**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

**INITIAL**

**End Date:2/7/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/8/2023**

**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>4,234,432,155</u> [7315]                      |
| B. Securities (at market)   | <u>716,702,181</u> [7317]                        |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-381,050,778</u> [7325]                       |
| 3. Exchange traded options  |  |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>64,928</u> [7335]                             |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>0</u> [7337]                                  |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>4,570,148,486</u> [7345]                      |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>5,134,543</u> [7351]                          |
| Less: amount offset by customer owned securities  | <u>-1,187,144</u> [7352] <u>3,947,399</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>4,574,095,885</u> [7355]                      |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>4,574,095,885</u> [7360]                      |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |   |
|--|---|
| 1. Cash in banks   |   |
| A. Banks located in the United States  | <u>817,981,815</u> [7500]                   |
| B. Other banks qualified under Regulation 30.7   | <u>0</u> [7520] <u>817,981,815</u> [7530]   |
| 2. Securities  |   |
| A. In safekeeping with banks located in the United States  | <u>1,012,960,730</u> [7540]                 |
| B. In safekeeping with other banks qualified under Regulation 30.7   | <u>0</u> [7560] <u>1,012,960,730</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>3,279,493,328</u> [7700]                 |
| B. Securities  | <u>93,741,532</u> [7710]                    |
| C. Unrealized gain (loss) on open futures contracts  | <u>-381,050,778</u> [7720]                  |
| D. Value of long option contracts  | <u>64,928</u> [7730]                        |
| E. Value of short option contracts   | <u>0</u> [7735] <u>2,992,249,010</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>4,823,191,555</u> [7770]                 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>249,095,670</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>209,095,670</u> [7785]                   |

**INITIAL**

**End Date:2/7/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/8/2023**

**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>9,418,395,907</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>4,008,319,422</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>871,974,765</u></b> [7030]                              |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>3,153,425,896</u></b> [7032]                            |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-2,621,613,522</u></b> [7033]                           |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>14,830,502,468</u></b> [7040]                           |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>13,245,433</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-13,138,553</u></b> [7047] <b><u>106,880</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>14,830,609,348</u></b> [7060]                           |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>68,384,489</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>107,265,770</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>10,413,651,377</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>3,901,053,652</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>689,229,522</u></b> [7130]                              |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>3,153,425,896</u></b> [7132]                            |
|     | B. Value of open short option contracts   | <b><u>-2,621,613,522</u></b> [7133]                           |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>26,855,905</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>15,738,253,089</u></b> [7180]                           |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>907,643,741</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>849,643,741</u></b> [7198]                              |
|     | Excess  |   |

**INITIAL**

**End Date:2/7/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/8/2023**

**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 <b><u>8,035,037,494</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>3,198,321,472</u></b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>2,717,665,655</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>13,951,024,621</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>30,662,203</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-30,559,634</u></b> [8570] <b><u>102,569</u></b> [8580]                   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>13,951,127,190</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>369,798,444</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>140,224,490</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>11,010,658,565</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>3,058,096,982</u></b> [8650]         |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>90,749,720</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 0</u></b> [8715]                   |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>14,669,528,201</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>718,401,011</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>692,401,011</u></b> [8770] |