

**WINJAMMER FILING**

**INITIAL**

**End Date:8/16/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/17/2023**

**INITIAL**

**End Date:8/16/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/17/2023**

**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

**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

**INITIAL**

End Date:8/16/2023

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/17/2023

**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

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>3,561,355,027</u> [7315]
	B. Securities (at market)	<u>615,922,391</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-253,046,567</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>636,371</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-463,867</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>3,924,403,355</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>45,745,090</u> [7351]
	Less: amount offset by customer owned securities	<u>-44,895,428</u> [7352] <u>849,662</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>3,925,253,017</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>3,925,253,017</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>1,292,056,350</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>1,292,056,350</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>439,594,026</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>439,594,026</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>2,520,135,546</u> [7700]
	B. Securities	<u>176,328,516</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-253,046,567</u> [7720]
	D. Value of long option contracts	<u>636,371</u> [7730]
	E. Value of short option contracts	<u>-463,867</u> [7735] <u>2,443,589,999</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>4,175,240,375</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>249,987,358</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>168,987,358</u> [7785]

**INITIAL**

**End Date:8/16/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/17/2023**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>2,086,234,622</u> [7010]
	B. Securities (at market)	<u>5,561,754,096</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>7,761,274,852</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,544,512,913</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,152,978,516</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,800,797,967</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>66,323,339</u> [7045]
	Less: amount offset by customer securities	<u>-66,081,465</u> [7047] <u>241,874</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,801,039,841</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>130,513,111</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>129,705,538</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,851,736,846</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,750,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>5,432,048,558</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>478,428,995</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,544,512,913</u> [7132]
	B. Value of open short option contracts	<u>-2,152,978,516</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>13,521,657</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>16,177,489,102</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>376,449,261</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	<u>189,449,261</u> [7198]
	Excess	

**INITIAL**

**End Date:8/16/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/17/2023**

**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>2,166,274,230</u> [8500]
B. Securities (at market)	<u>4,150,308,306</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>8,099,339,431</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>147,147,203</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>-171,488,909</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>14,391,580,261</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>24,571,080</u> [8560]
Less: amount offset by customer owned securities	<u>-24,392,189</u> [8570] <u>178,891</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>14,391,759,152</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>367,013,324</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>758,000,000</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>182,042,879</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>9,577,386,957</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>3,968,265,427</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>97,493,770</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>147,147,203</u> [8670]
B. Value of open cleared swaps short option contracts	<u>-171,488,909</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>14,925,860,651</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>534,101,499</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>508,101,499</u> [8770]