

WINJAMMER FILING

INITIAL

End Date:8/21/2023

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/22/2023

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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

45,000,000

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
 - A. Cash **3,510,389,598** [7315]
 - B. Securities (at market) **656,531,175** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-384,009,698** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **557,407** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-458,837** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **3,783,009,645** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **2,069,119** [7351]
Less: amount offset by customer owned securities **-835,336** [7352] **1,233,783** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **3,784,243,428** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **3,784,243,428** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **871,150,638** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **871,150,638** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **880,944,110** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **880,944,110** [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 **2,490,489,521** [7700]
 - B. Securities **175,587,221** [7710]
 - C. Unrealized gain (loss) on open futures contracts **-384,009,698** [7720]
 - D. Value of long option contracts **557,407** [7730]
 - E. Value of short option contracts **-458,837** [7735] **2,282,165,614** [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 **4,034,260,362** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **250,016,934** [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 **169,016,934** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>2,693,133,414</u> [7010]
	B. Securities (at market)	<u>5,531,388,396</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>7,981,345,627</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,569,667,918</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,189,526,280</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,586,009,075</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>64,301,779</u> [7045]
	Less: amount offset by customer securities	<u>-63,680,515</u> [7047] <u>621,264</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,586,630,339</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>691,589,925</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>358,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>129,748,200</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,919,199,911</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,000,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>5,401,640,196</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>66,983,756</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,569,667,918</u> [7132]
	B. Value of open short option contracts	<u>-2,189,526,280</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>13,418,568</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>16,960,722,194</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>374,091,855</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>187,091,855</u> [7198]
	Excess	

INITIAL**End Date:8/21/2023****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/22/2023****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>2,088,465,479</u> [8500]
	B. Securities (at market) <u>4,187,087,572</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>8,367,468,063</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>166,492,314</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>-166,693,729</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>14,642,819,699</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>61,961,601</u> [8560]
	Less: amount offset by customer owned securities <u>-61,920,430</u> [8570] 41,171 [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>14,642,860,870</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>152,101,332</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>1,064,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>174,931,248</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>9,578,622,132</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>4,012,156,324</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>198,933,799</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>166,492,314</u> [8670]
	B. Value of open cleared swaps short option contracts <u>-166,693,729</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>15,180,543,420</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>537,682,550</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>45,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>492,682,550</u> [8770]