## WINJAMMER FILING

INITIAL End Date:11/14/2022 Firm Name:Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:11/15/2022 INITIAL End Date:11/14/2022 Firm Name:Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:11/15/2022 Daily Segregation - Cover Page

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	Name of Company	Barclays Capital Inc.			
	Contact Name	Anthony Vavricka			
	Contact Phone Number	<u>212-412-1885</u>			
	Contact Email Address	anthony.vavricka@barclays.com			
	<ul> <li>FCM's Customer Segregated Funds Residual Interest Target (choose one):</li> <li>a. Minimum dollar amount: ; or</li> <li>b. Minimum percentage of customer segregated funds required:%; or</li> <li>c. Dollar amount range between:and; or</li> <li>d. Percentage range of customer segregated funds required between:% and%.</li> </ul>	<u>58,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>			

<ul> <li>FCM's Customer Secured Amount Funds Residual Interest Target (choose one):</li> <li>a. Minimum dollar amount: ; or</li> <li>b. Minimum percentage of customer secured funds required:% ; or</li> <li>c. Dollar amount range between:and; or</li> <li>d. Percentage range of customer secured funds required between:% and%.</li> </ul>	<u>40,000,000</u> <u>0</u> <u>0</u> 0 <u>0</u> 0
<ul> <li>FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):</li> <li>a. Minimum dollar amount: ; or</li> <li>b. Minimum percentage of cleared swaps customer collateral required:%; or</li> <li>c. Dollar amount range between:and; or</li> <li>d. Percentage range of cleared swaps customer collateral required between:% and%.</li> </ul>	<u>26,000,000</u> <u>0</u> <u>0</u> 0 <u>0</u> 0

Attach supporting documents CH

## INITIAL End Date:11/14/2022 Firm Name: Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:11/15/2022 **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 0 [7305] 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 4,666,684,741 [7315] B. Securities (at market) **541,605,262** [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -655,065,062 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 1,994,458 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -1,522,873 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 4,553,696,526 [7345] Account liquidating to a deficit and account with a debit balances - gross amount 5. 20,607,073 [7351] Less: amount offset by customer owned securities -18,801,377 [7352] 1,805,696 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 4,555,502,222 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 4,555,502,222 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks A. Banks located in the United States 1,073,782,065 [7500] B. Other banks qualified under Regulation 30.7 **0** [7520] **1,073,782,065** [7530] 2. Securities A. In safekeeping with banks located in the United States 841,636,882 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 0 [7560] 841,636,882 [7570] 3. Equities with registered futures commission merchants A. Cash <u>0</u> [7580] **B.** Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts 0 [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] Amounts held by clearing organizations of foreign boards of trade 4 A. Cash <u>0</u> [7640] **B.** Securities 0 [7650] C. Amount due to (from) clearing organization - daily variation 0 [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 3,406,004,471 [7700] **B.** Securities 159,968,466 [7710] C. Unrealized gain (loss) on open futures contracts -655,065,062 [7720] D. Value of long option contracts 1,994,458 [7730] E. Value of short option contracts -1,522,873 [7735] 2,911,379,460 [7740] 6. Amounts with other depositories designated by a foreign board of trade <u>0</u> [7760] 7. Segregated funds on hand 0 [7765] 8. Total funds in separate section 30.7 accounts 4,826,798,407 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 271,296,185 [7380] Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 40,000,000 [7780] 231,296,185 [7785]

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

	IAL I Date:11/14/2022 n Name:Barclays Capital Inc.	
	m:Daily Seg - FOCUS II	
Sub	mit Date:11/15/2022	
Dai	ly Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>3,905,072,507</u> [7010]
	B. Securities (at market)	<u>3,883,279,181</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>5,037,593,227</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>5,301,969,979</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-4,198,095,919</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>13,929,818,975</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>75,218,579</u> [7045]
•	Less: amount offset by customer securities	<u>-74,434,636</u> [7047] <u>783,943</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>13,930,602,918</u> [7060]
7	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>101,505,999</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>155,699,904</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
0.	A. Cash	<u>10,031,696,175</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	<u>3,727,579,277</u> [7120]
	market)	<u>3,727,373,277</u> [7720]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>34,688,631</u> [7130]
10.	Exchange traded options	[:]
	A. Value of open long option contracts	<u>5,301,969,979</u> [7132]
	B. Value of open short option contracts	-4,198,095,919 [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>26,868,175</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	<u>0</u> [7170]
	market)	
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b>15,181,912,221</b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>1,251,309,303</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>58,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	1.193.309.303 [7198]

Excess (deficiency) funds in segregation over (under) Management Target Amount 16. Excess

<u>1,193,309,303</u> [7198]

INITIAL End Date:11/14/2022 Firm Name:Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:11/15/2022 Daily Segregation - Swaps Statement

AND         FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA         Cleared Swaps Customer Requirements         1.       Net ledger balance         A. Cash       8.590.512.620 [8500]         B. Securities (at market)       4.470.679.245 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       646.840.133 [8520]         3.       Cleared swaps option open cleared swaps option contracts purchased       0 [8530]         A. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       13.708.031.998 [8550]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount       29.264.555 [8560]         Less: amount offset by customer owned securities       26.715.126 [8570] 2.549.429 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       13.710.581.427 [8590]         Funds in Cleared Swaps Customer segregated accounts       52.533.083 [8600]       0 [8610]         7.       Deposited in cleared swaps customers in lieu of cash (at market)       0 [8610]       310.987.690 [8620]         8.       Securities representing investments of cleared swaps customers' funds (at market)       19.9565.338.521 [8630]       319.987.690 [8620]         8.       Securities		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS	
1.       Net ledger balance         A. Cash       8,590,512,620 [8500]         B. Securities (at market)       4470,679,245 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       646,840,133 [8520]         3.       Cleared swaps options       0 [8530]         A. Market value of open cleared swaps option contracts purchased       0 [8530]         B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       13,708,031,998 [8550]         5.       Accounts liquidating to a deficit and accounts with       29,264,555 [8560]         Less: amount offset by customer owned securities       -26,715,126 [8570] 2,549,429 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       13,710,581,427 [8590]         Funds in Cleared Swaps customer Segregated Accounts       13,710,581,427 [8590]         7.       Deposited in cleared swaps customer segregated accounts at banks       652,533,083 [8600]         8.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       10,987,690 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <td></td> <td>AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA</td> <td></td>		AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
1.       Net ledger balance         A. Cash       8,590,512,620 [8500]         B. Securities (at market)       4470,679,245 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       646,840,133 [8520]         3.       Cleared swaps options       0 [8530]         A. Market value of open cleared swaps option contracts purchased       0 [8530]         B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       13,708,031,998 [8550]         5.       Accounts liquidating to a deficit and accounts with       29,264,555 [8560]         Less: amount offset by customer owned securities       -26,715,126 [8570] 2,549,429 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       13,710,581,427 [8590]         Funds in Cleared Swaps customer Segregated Accounts       13,710,581,427 [8590]         7.       Deposited in cleared swaps customer segregated accounts at banks       652,533,083 [8600]         8.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       10,987,690 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <td></td> <td>Cleared Swaps Customer Requirements</td> <td></td>		Cleared Swaps Customer Requirements	
A. Cash       8.590.512.620 [8500]         B. Securities (at market)       4.470.679.245 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       646.840.133 [8520]         3.       Cleared swaps options       9         4.       Market value of open cleared swaps option contracts purchased       0 [8530]         B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       13.708.031.998 [8550]         5.       Accounts liquidating to a deficit and accounts with       29.264.555 [8560]         debit balances - gross amount       29.264.555 [8560]         Less: amount offset by customer owned securities       -26.715.126 [8570] 2.549.429 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       511.6581.427 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       10.708.031.998 [8600]       10.8640]         7.       Deposited in cleared swaps customer segregated accounts at banks       652.533.083 [8600]       10.8640]         8.       Securities representing investments of cleared swaps customers' funds (at market)       10.987.690 [8620]       10.987.690 [8620]         8.       A. Cash       9.565.338.521 [8630]       10.8640]       10.8640]       10.8640]       10.864	1.		
B. Securities (at market)       4.470.679.245 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       546.840,133 [8520]         3.       Cleared swaps options       0         A. Market value of open cleared swaps option contracts purchased       0 [8530]         B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       13.708.031.998 [8550]         5.       Accounts liquidating to a deficit and accounts with       29.264.555 [8560]         debit balances - gross amount       29.264.555 [8560]         Less: amount offset by customer owned securities       -26.715.126 [8570] 2.549.429 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       13.710.581.427 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       52.533.083 [8600]       13.709.581.427 [8590]         7.       Deposited in cleared swaps customer segregated accounts at banks       52.533.083 [8600]       19.8610]         6.       Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]       10.987.690 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       9.565.338.521 [8630]       10.987.690 [8620]         8.       Sec		-	<b>8,590,512,620</b> [8500]
<ul> <li>Net unrealized profit (loss) in open cleared swaps</li> <li>Cleared swaps options         <ul> <li>Cleared swaps options</li> <li>Market value of open cleared swaps option contracts purchased</li> <li>[9] [8530]</li> <li>[9] [8540]</li> </ul> </li> <li>Net Equity (deficit) (add lines 1, 2, and 3)</li> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount</li> <li>Less: amount offset by customer owned securities</li> <li>29,264,555 [8560]</li> <li>8580]</li> </ul> <li>Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</li> <li>Funds in Cleared Swaps customer Segregated Accounts</li> <li>Deposited in cleared swaps customer segregated accounts at banks</li> <li>Cash</li> <li>Securities representing investments of cleared swaps customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>Cash</li> <li>Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Dist, and an accounts</li> <li>Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Dist, and an accounts</li> <li>Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Dist, and an accounts</li> <li>Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Dist, and an accounts</li> <li>Dist, and an accounts</li> <li>Dist, and an accounts</li> <li>Dist, and an accounts</li> <li>Dist, an accounts</li> <li>Dist, and an accounts</li> <li>Dist, and accounts</li> <li>Dist, an accounts</li> <li>Dist, an</li>		B. Securities (at market)	
<ul> <li>Cleared swaps options         <ul> <li>A. Market value of open cleared swaps option contracts purchased</li> <li>B. Market value of open cleared swaps option contracts granted (sold)</li> <li>Q [8530]</li> <li>Met Equity (deficit) (add lines 1, 2, and 3)</li> <li>Accounts liquidating to a deficit and accounts with</li></ul></li></ul>	2.	Net unrealized profit (loss) in open cleared swaps	
B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4. Net Equity (deficit) (add lines 1, 2, and 3)       13,708,031,998 [8550]         5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities       29,264,555 [8560]         6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       13,710,581,427 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       13,710,581,427 [8590]         7. Deposited in cleared swaps customer segregated accounts at banks A. Cash       652,533,083 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       310,987,690 [8620]         8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       9,565,338,521 [8630]         A. Cash       9,565,338,521 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]	3.	Cleared swaps options	
<ul> <li>4. Net Equity (deficit) (add lines 1, 2, and 3)</li> <li>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities</li> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</li> <li>7. Deposited in cleared swaps customer segregated accounts at banks A. Cash</li> <li>6. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>8. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>9.565,338,521 [8630]</li> <li>9.565,338,521 [8630]</li> <li>9.565,338,521 [8630]</li> </ul>		A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
<ul> <li>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities</li> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</li> <li>7. Deposited in cleared swaps customer segregated accounts at banks A. Cash 652,533,083 [8600]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash 9,565,338,521 [8630]</li> <li>8. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>9,565,338,521 [8630]</li> <li>9,565,338,521 [8630]</li> <li>9 [8640]</li> <li>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>9,565,338,521 [8630]</li> </ul>		B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
debit balances - gross amount29,264,555 [8560]Less: amount offset by customer owned securities-26,715,126 [8570] 2,549,429 [8580]6.Amount required to be segregated for cleared swaps customers (add lines 4 and 5)13,710,581,427 [8590]Funds in Cleared Swaps Customer Segregated Accounts13,710,581,427 [8590]7.Deposited in cleared swaps customer segregated accounts at banks A. Cash652,533,083 [8600]B. Securities representing investments of cleared swaps customers' funds (at market)0 [8610]C. Securities held for particular cleared swaps customers in lieu of cash (at market)310,987,690 [8620]8.Margins on deposit with derivatives clearing organizations in cleared swaps customer9,565,338,521 [8630]B. Securities representing investments of cleared swaps customers' funds (at market)0 [8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market)0 [8640]C. Securities representing investments of cleared swaps customers' funds (at market)0 [8640]C. Securities representing investments of cleared swaps customers' funds (at market)0 [8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market)0 [8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market)0 [8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market)0 [8640]	4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b>13,708,031,998</b> [8550]
Less: amount offset by customer owned securities       -26,715,126 [8570] 2,549,429 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts       13,710,581,427 [8590]         7.       Deposited in cleared swaps customer segregated accounts at banks       652,533,083 [8600]         8.       Securities representing investments of cleared swaps customers in lieu of cash (at market)       0 [8610]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       9,565,338,521 [8630]         8.       Securities representing investments of cleared swaps customers' funds (at market)       30,987,690 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       9,565,338,521 [8630]         9.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         9.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         9.       Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]	5.	Accounts liquidating to a deficit and accounts with	
<ul> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</li> <li>7. Deposited in cleared swaps customer segregated accounts at banks <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>B. Securities representing investments of cleared swaps customers</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. [8640]</li> <li>D. [8640]</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> </ul> </li> </ul>		debit balances - gross amount	<b>29,264,555</b> [8560]
<ul> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</li> <li>7. Deposited in cleared swaps customer segregated accounts at banks <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>B. Securities representing investments of cleared swaps customers</li> <li>C. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>D. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. [8640]</li> <li>D. [8640]</li> <li>D. [8640]</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> </ul> </li> </ul>		Less: amount offset by customer owned securities	<u>-26,715,126</u> [8570] <u>2,549,429</u>
Funds in Cleared Swaps Customer Segregated Accounts         7.       Deposited in cleared swaps customer segregated accounts at banks         A. Cash <u>652,533,083</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>310,987,690</u> [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <u>9,565,338,521</u> [8630]         A. Cash <u>9,565,338,521</u> [8630] <u>0</u> [8640]         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>0</u> [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8640]			[8580]
<ul> <li>7. Deposited in cleared swaps customer segregated accounts at banks         <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>310,987,690 [8620]</li> </ul> </li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts         <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>310,987,690 [8620]</li> </ul> </li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts         <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> </ul> </li> </ul>	6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<b>13,710,581,427</b> [8590]
A. Cash       652,533,083 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       310,987,690 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       9,565,338,521 [8630]         A. Cash       9,565,338,521 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       4,159,691,555 [8650]		Funds in Cleared Swaps Customer Segregated Accounts	
<ul> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D [8610]</li> <li>310,987,690 [8620]</li> <li>9,565,338,521 [8630]</li> <li>D [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D [8640]</li> <li>A. 159,691,555 [8650]</li> </ul>	7.	Deposited in cleared swaps customer segregated accounts at banks	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>310,987,690</b> [8620]8.Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <b>9,565,338,521</b> [8630]A. Cash <b>9,565,338,521</b> [8630]B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>4,159,691,555</b> [8650]			
8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts         A. Cash       9,565,338,521 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       4,159,691,555 [8650]			
segregated accounts9,565,338,521 [8630]A. Cash9,565,338,521 [8630]B. Securities representing investments of cleared swaps customers' funds (at market)0 [8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market)4,159,691,555 [8650]			<u>310,987,690</u> [8620]
A. Cash9,565,338,521[8630]B. Securities representing investments of cleared swaps customers' funds (at market)0[8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market)4,159,691,555[8650]	8.		
B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>4,159,691,555</b> [8650]			
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 4.159,691,555 [8650]			
9. Net settlement from (to) derivatives clearing organizations - <u>18,361,975</u> [8660]	•		
		.,	<u>-18,361,975</u> [8660]
10. Cleared swaps options	10.		• 100701
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		<u>0</u> [8680]
11. Net equities with other FCMs	11.	•	<b>6</b> [8000]
A. Net liquidating equity <u><b>0</b></u> [8690]			
B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]			
<ul> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u><b>0</b></u> [8710]</li> <li>12. Cleared swaps customer funds on hand</li> </ul>	12		<u><b>u</b></u> [8710]
	12.	·	0
—			
B. Securities representing investments of cleared swaps customers' funds (at market)       0         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 0 [8715]			
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) $14,670,188,874$ [8720]	13		
10.       Idia anount in cleared swaps customer segregation (add lines 7 through 12)       14,070,100,074 [0720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from       959,607,447 [8730]			
line 13)		line 13)	<u></u> [0/00]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts <u>26,000,000</u> [8760]		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) <u>933,607,447</u> [8770]	16.		<b>933,607,447</b> [8770]
Management		Management	