

# WINJAMMER FILING

INITIAL

End Date:2/2/2022

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:2/3/2022

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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%.

**55,000,000**

**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%.

**12,000,000**

**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%.

**250,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

**INITIAL****End Date:2/2/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/3/2022****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 3,233,224,622 [7315]
  - B. Securities (at market) 732,125,733 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -275,178,589 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 2,728,232 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -2,419,347 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 3,690,480,651 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 1,596,280 [7351]  
Less: amount offset by customer owned securities -1,206,828 [7352] 389,452 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 3,690,870,103 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 3,690,870,103 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 336,295,229 [7500]
  - B. Other banks qualified under Regulation 30.7 0 [7520] 336,295,229 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 715,129,050 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 715,129,050 [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 3,074,259,720 [7700]
  - B. Securities 16,996,831 [7710]
  - C. Unrealized gain (loss) on open futures contracts -275,178,589 [7720]
  - D. Value of long option contracts 2,728,232 [7730]
  - E. Value of short option contracts -2,419,347 [7735] 2,816,386,847 [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 3,867,811,126 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 176,941,023 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 12,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 164,941,023 [7785]

**INITIAL****End Date:2/2/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/3/2022****Daily Segregation - Segregation Statement**

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

|                              |   |  |
|------------------------------|---|--|
| 1.                           | Net ledger balance  |  |
|                              | A. Cash   | <u><b>4,591,712,814</b></u> [7010]                 |
|                              | B. Securities (at market)   | <u><b>2,556,814,977</b></u> [7020]                 |
| 2.                           | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u><b>1,561,427,896</b></u> [7030]                 |
| 3.                           | Exchange traded options   |  |
|                              | A. Add market value of open option contracts purchased on a contract market                 | <u><b>4,028,967,660</b></u> [7032]                 |
|                              | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u><b>-3,299,937,309</b></u> [7033]                |
| 4.                           | Net equity (deficit) (add lines 1, 2 and 3)   | <u><b>9,438,986,038</b></u> [7040]                 |
| 5.                           | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u><b>47,039,851</b></u> [7045]                    |
|                              | Less: amount offset by customer securities  | <u><b>-47,039,508</b></u> [7047] <b>343</b> [7050] |
| 6.                           | Amount required to be segregated (add lines 4 and 5)  | <u><b>9,438,986,381</b></u> [7060]                 |
| FUNDS IN SEGREGATED ACCOUNTS |   |  |
| 7.                           | Deposited in segregated funds bank accounts   |  |
|                              | A. Cash   | <u><b>37,128,707</b></u> [7070]                    |
|                              | B. Securities representing investments of customers' funds (at market)                      | <u><b>0</b></u> [7080]                             |
|                              | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u><b>325,230,763</b></u> [7090]                   |
| 8.                           | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|                              | A. Cash   | <u><b>6,227,656,032</b></u> [7100]                 |
|                              | B. Securities representing investments of customers' funds (at market)                      | <u><b>0</b></u> [7110]                             |
|                              | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u><b>2,231,584,214</b></u> [7120]                 |
| 9.                           | Net settlement from (to) derivatives clearing organizations of contract markets             | <u><b>339,442,364</b></u> [7130]                   |
| 10.                          | Exchange traded options   |  |
|                              | A. Value of open long option contracts  | <u><b>4,028,967,660</b></u> [7132]                 |
|                              | B. Value of open short option contracts   | <u><b>-3,299,937,309</b></u> [7133]                |
| 11.                          | Net equities with other FCMs  |  |
|                              | A. Net liquidating equity   | <u><b>7,561,477</b></u> [7140]                     |
|                              | B. Securities representing investments of customers' funds (at market)                      | <u><b>0</b></u> [7160]                             |
|                              | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u><b>0</b></u> [7170]                             |
| 12.                          | Segregated funds on hand  | <u><b>0</b></u> [7150]                             |
| 13.                          | Total amount in segregation (add lines 7 through 12)  | <u><b>9,897,633,908</b></u> [7180]                 |
| 14.                          | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u><b>458,647,527</b></u> [7190]                   |
| 15.                          | Management Target Amount for Excess funds in segregation                                    | <u><b>55,000,000</b></u> [7194]                    |
| 16.                          | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u><b>403,647,527</b></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>6,415,407,129</u> [8500]                       |
| B. Securities (at market)   | <u>4,870,997,709</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>597,866,807</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>11,884,271,645</u> [8550]                      |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>48,418,100</u> [8560]                          |
| Less: amount offset by customer owned securities  | <u>-40,129,902</u> [8570] <u>8,288,198</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>11,892,559,843</u> [8590]                      |
| Funds in Cleared Swaps Customer Segregated Accounts   |   |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |   |
| A. Cash   | <u>560,370,904</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>232,143,194</u> [8620]                         |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |   |
| A. Cash   | <u>6,900,775,585</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>4,638,854,515</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations  | <u>-61,652,120</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>12,270,492,078</u> [8720]                      |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>377,932,235</u> [8730]                         |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>250,000,000</u> [8760]                         |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>127,932,235</u> [8770]                         |