

# WINJAMMER FILING

INITIAL

End Date:9/26/2022

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

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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%.

**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:9/26/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:9/27/2022****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

- |    |   |  |
|----|---|--|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                  |
|    | A. Cash   | <u>3,930,309,907</u> [7315]                      |
|    | B. Securities (at market)   | <u>851,328,403</u> [7317]                        |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-1,033,558,168</u> [7325]                     |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>2,124,580</u> [7335]                          |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-2,325,378</u> [7337]                         |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,747,879,344</u> [7345]                      |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>118,375,857</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-118,016,053</u> [7352] <u>359,804</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,748,239,148</u> [7355]                      |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,748,239,148</u> [7360]                      |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>1,089,890,390</u> [7500]                          |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>1,089,890,390</u> [7530]          |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>839,309,761</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>839,309,761</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>3,193,412,882</u> [7700]                          |
|     | B. Securities   | <u>12,018,752</u> [7710]                             |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-1,033,558,168</u> [7720]                         |
|     | D. Value of long option contracts   | <u>2,124,580</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-2,325,378</u> [7735] <u>2,171,672,668</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>4,100,872,819</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>352,633,671</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>312,633,671</u> [7785]                            |

**INITIAL****End Date:9/26/2022****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:9/27/2022****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>4,525,966,854</u> [7010]
	B. Securities (at market)	<u>3,369,323,750</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>5,330,128,301</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>9,135,269,503</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-8,110,844,851</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>14,249,843,557</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>180,724,415</u> [7045]
	Less: amount offset by customer securities	<u>-180,209,777</u> [7047] <u>514,638</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>14,250,358,195</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>459,758,251</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>185,071,030</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>10,088,238,691</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 market)	<u>3,184,252,720</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>496,954,159</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>9,135,269,503</u> [7132]
	B. Value of open short option contracts	<u>-8,110,844,851</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>25,099,543</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>15,463,799,046</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>1,213,440,851</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	<u>1,155,440,851</u> [7198]
	Excess	

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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><b>6,739,267,081</b></u> [8500]
B. Securities (at market)	<u><b>3,762,539,743</b></u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u><b>2,290,603,135</b></u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u><b>0</b></u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u><b>0</b></u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u><b>12,792,409,959</b></u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u><b>87,477,354</b></u> [8560]
Less: amount offset by customer owned securities	<u><b>-87,434,957</b></u> [8570] <u><b>42,397</b></u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u><b>12,792,452,356</b></u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u><b>1,115,579,119</b></u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>287,496,661</b></u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u><b>8,255,373,463</b></u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>3,475,043,082</b></u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u><b>411,796,768</b></u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u><b>0</b></u> [8670]
B. Value of open cleared swaps short option contracts	<u><b>0</b></u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u><b>0</b></u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>0</b></u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u><b>0</b></u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>0</b></u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u><b>13,545,289,093</b></u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>752,836,737</b></u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u><b>26,000,000</b></u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u><b>726,836,737</b></u> [8770]