

WINJAMMER FILING

INITIAL

End Date:1/15/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:1/16/2024

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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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Contact Email Address

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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 **2,641,348,111** [7315]
 - B. Securities (at market) **1,103,154,736** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **443,650,013** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **399,073** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-18,607** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **4,188,533,326** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **2,627,656** [7351]
Less: amount offset by customer owned securities **-2,277,621** [7352] **350,035** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,188,883,361** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,188,883,361** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **943,945,283** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **943,945,283** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **806,180,986** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **806,180,986** [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 **1,922,632,980** [7700]
 - B. Securities **296,973,921** [7710]
 - C. Unrealized gain (loss) on open futures contracts **443,650,013** [7720]
 - D. Value of long option contracts **399,073** [7730]
 - E. Value of short option contracts **-18,607** [7735] **2,663,637,380** [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 **4,413,763,649** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **224,880,288** [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 **143,880,288** [7785]

INITIAL**End Date:1/15/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/16/2024****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>12,894,164,973</u> [7010]
	B. Securities (at market)	<u>6,164,874,162</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-3,712,796,052</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,594,836,367</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,136,552,411</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,804,527,039</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>19,056,136</u> [7045]
	Less: amount offset by customer securities	<u>-15,128,833</u> [7047] <u>3,927,303</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,808,454,342</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>38,918,426</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>156,434,430</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>7,108,317,183</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,200,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>6,008,439,732</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-192,919,497</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,594,836,367</u> [7132]
	B. Value of open short option contracts	<u>-2,136,552,411</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,699,661</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>16,797,173,891</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>988,719,549</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>801,719,549</u> [7198]
	Excess	

INITIAL**End Date:1/15/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/16/2024****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>7,932,162,792</u> [8500]
	B. Securities (at market)	<u>4,766,751,835</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>2,473,191,137</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>174,445,869</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-138,471,238</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>15,208,080,395</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>61,074,728</u> [8560]
	Less: amount offset by customer owned securities	<u>-60,625,864</u> [8570] <u>448,864</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>15,208,529,259</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>680,707,294</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,503,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>274,096,208</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>8,870,394,431</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>4,492,655,627</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-155,294,706</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>174,445,869</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-138,471,238</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>15,701,533,485</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>493,004,226</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>448,004,226</u> [8770]