## WINJAMMER FILING

INITIAL End Date:1/17/2024 Firm Name:Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:1/18/2024 INITIAL End Date:1/17/2024 Firm Name:Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:1/18/2024 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
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>187,000,000</u>
b. Minimum percentage of customer segregated funds required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between:% and%.	<u>0</u> 0
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>81,000,000</u>
<ul><li>b. Minimum percentage of customer secured funds required:%; or</li></ul>	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer secured funds required between:% and%.	<u>0</u> 0
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>45,000,000</u>
h. Minimum porcentage of cleared swaps sustemer collateral required:% : or	٥

 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

INITIAL End Date:1/17/2024 Firm Name: Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:1/18/2024 **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 2,480,235,565 [7315] B. Securities (at market) 1,086,273,375 [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 505,391,553 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 346,029 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -47,403 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 4,072,199,119 [7345] 10,983,657 [7351] 5. Account liquidating to a deficit and account with a debit balances - gross amount Less: amount offset by customer owned securities -10,445,115 [7352] 538,542 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 4,072,737,661 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 4,072,737,661 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 792,427,816 [7500] B. Other banks qualified under Regulation 30.7 **0** [7520] **792,427,816** [7530] 2. Securities A. In safekeeping with banks located in the United States 792,275,403 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 0 [7560] 792,275,403 [7570] 3. Equities with registered futures commission merchants A. Cash 0 [7580] **B.** Securities <u>0</u> [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 <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 **0** [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 1,912,627,526 [7700] **B.** Securities 293,998,128 [7710] C. Unrealized gain (loss) on open futures contracts 505,391,553 [7720] D. Value of long option contracts **346,029** [7730] E. Value of short option contracts -47,403 [7735] 2,712,315,833 [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 4,297,019,052 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 224,281,391 [7380] Page 1 from Line 8) 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 143,281,391 [7785]

INITAL End Date:1/1/2024 Firm Name:Barclays Capital Inc. Form:Daily Seg. FOCUS II Submit Date:1/14/2024 Daily Segregation - Segregation Statement SEGREGATION REOUIREMENTS(Section 4d(2) of the CEAct) I. Net ledger balance A. Cash <u>1226,713,463</u> (7010] B. Securities (at market) <u>5226,276,521</u> (7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market B. Datu et al. Cash <u>5226,276,521</u> (7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market B. Datu et al. Cash <u>5226,276,521</u> (7020] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Dadu et and two of open option contracts granted (sold) on a contract market B. Dadu et market value of open option contracts granted (sold) on a contract market B. Dadu et market value of open option contracts granted (sold) on a contract market B. Dadu et market value of open option contracts granted (sold) on a contract market B. Dadu et market value of open option contracts granted (sold) on a contract market B. Dadu et market value of open option contracts granted (sold) on a contract market B. Securities representing investments of aucounts with B. Securities representing investments of customers' funds (at market) B. Securities held for particular customers or option customers in lieu of cash (at market) B. Margins on deposit with derivatives clearing organizations of contract markets A. Cash Securities representing investments of customers' funds (at market) B. Securities held for particular customers or option customers in lieu of cash (at market) B. Value of open hopt option contracts B. Value of open hopt option contracts B. Value of open hopt option contracts A. Value of o			
Firm Name:Barclays Capital Inc.         Form:Daily Seg-FOCUS II         Submit Delay:1148/2024         Daily Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       11226,713,463 [7010]         B. Securities (at market)       5262,276,521 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       930,659,870 [7030]         3.       Exchange traded options       11286,713,463 [7010]         A. Add market value of open option contracts granted (sold) on a contract market       930,659,870 [7030]         B. Deduct market value of open option contracts granted (sold) on a contract market       1286,242,892 [7033]         4. Add market value of open option contracts granted (sold) on a contract market       1590,86,8743 [7040]         5.       Accounts liquidating to a deficit and accounts with       1590,86,8743 [7045]         1. Less: amount offset by customer securities       79,477,749 [7047] 2117,229 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       1591,0756,072 [7060]         7.       Deposited in segregated funds bank accounts       31,4737,699 [7070]         6.       Securities representing investments of customers' funds (at market)       0[7060]         7.	ΙΝΙΤ	IAL	
Form:Daily Seg - FOCUS II         Submit Date: 118/2024         Daily Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1. Net ledger balance         A. Cash       11,226,713,463 [7010]         B. Securities (at market)       52,62,676,6221 [7020]         2. Not unrealized profil (loss) in open futures contracts traded on a contract market       52,055,827 [7030]         3. Exchange traded options       1,1226,713,463 [7010]         A. Ad market value of open option contracts granted (sold) on a contract market       1,1766,424,502 [7033]         4. Net equity (deficit) (add lines 1, 2 and 3)       16,3908,838,743 [7040]         5. Acccounts liquidating to a deficit and accounts with       11,226,713,426 [7047] 2,117,329 [7050]         6. Amount required to be segregated (add lines 4 and 5)       16,910,756,072 [7060]         FUNDS IN SEGREGATED ACCOUNTS       7         7. Deposited in segregated funds bank accounts       531,737,609 [7070]         8. Securities held for particular customers or option customers in lieu of cash (at 149,164,359 [7080]       2[7080]         C. Securities held for particular customers or option customers in lieu of cash (at 149,164,959 [7090]       351,737,609 [7070]         8. Securities held for particular customers or option customers in lieu of cash (at 149,164,959 [7090]       361,733,116 [7130]         8. Margins on d	Enc	Date:1/17/2024	
Submit Date::1/i8/2024           Daily Segregation - Segregation Statement           SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)           1.         Net ledger balance           A. Cash         5262.676.521 [7020]           B. Securities (at market)         5262.676.521 [7020]           2.         Net unrealized profit (loss) in open futures contracts traded on a contract market         230.553.820 [7030]           3.         Exchange traded options	Firn	n Name:Barclays Capital Inc.	
Bally Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1. Net ledger balance         A. Cash       11.226,713.463 [7010]         B. Securities (at market)       5.262.676.521 [7020]         2. Net unrealized profil (loss) in open futures contracts traded on a contract market       930.659.870 [7030]         3. Exchange traded options       11.226,713.463 [7010]         4. Add market value of open option contracts granted (sold) on a contract market       2.136.333.131 [7032]         5. Accounts liquidating to a deficit and accounts with       11.786.424.502 [7033]         6. Anount required to be segregated (add lines 4 and 5)       16.990.538.743 [7040]         7. Deposited in segregated funds bank accounts       7.9.477.749 [7047] 2.117.328 [7050]         7. Deposited in segregated funds bank accounts       51.737.609 [7070]         8. Securities representing investments of customers' funds (at market)       9 [7060]         9. Securities need options       6.517.282.426 [7100]         8. Margins on deposit with derivatives clearing organizations of contract market       3500.000.000 [7110]         9. Net settlement from (to) derivatives clearing organizations of contract markets       8.517.827 [7130]         8. Nature of open long option contracts       1.186.424.502 [7130]         9. Net settlement from (to) derivatives clearing organizations of contract markets </th <th>For</th> <th>m:Daily Seg - FOCUS II</th> <th></th>	For	m:Daily Seg - FOCUS II	
SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       11.226.713.463 [7010]         B. Securities (at market)       5.282.637.6521 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       .930.659.870 [7030]         3.       Exchange traded options       .11.226.713.463 [7010]         4.       Net unrealized profit (loss) in open futures contracts purchased on a contract market       .136.33.131 [7032]         4.       Net equity (deficit) (add lines 1, 2 and 3)       16.998.658.743 [7040]         5.       Accounts liquidating to a deficit and accounts with       11.259.078 [7045]         6.       Anount required to be segregated (add lines 4 and 5)       16.998.658.743 [7040]         7.       Deposited in segregated funds bank accounts       .79.477.749 [7047] 2.117.329 [7050]         6.       Anount required to be segregated (add lines 4 and 5)       16.910.766.072 [7060]         7.       Deposited in segregated funds bank accounts       .         8.       Securities representing investments of customers' funds (at market)       0 [7060]         6.       Securities representing investments of customers' funds (at market)       3.500.000.000 [7110]         7.       Deposited in segregating organizations of contract markets       8.517.232.426 [7100	Sub	mit Date:1/18/2024	
1.       Net ledger balance         A. Cash       11.226,713.463 [7010]         B. Securities (at market)       526,8776,521 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       930,659,870 [7030]         3.       Exchange traded options       4. Add market value of open option contracts granted (sold) on a contract market       2136,333,131 [7032]         4.       Add market value of open option contracts granted (sold) on a contract market       1.736,424,502 [7033]         5.       Accounts liquidating to a deficit and accounts with       16,996,638,743 [7046]         10.       Exess: amount offset by customer securities       7.9477,241 [7447],2117,222 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       16,910,756,072 [7047] [2,117,222 [7050]         7.       Deposited in segregated funds bank accounts       31,937,609 [7070]         8.       Securities representing investments of customers' funds (at market)       91,7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       350,000,000 [7110]         8.       Margins on deposit with derivatives clearing organizations of contract markets       80,671,637 [7130]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       80,671,637 [7130]         10.	Dai	ly Segregation - Segregation Statement	
1.       Net ledger balance         A. Cash       11.226,713.463 [7010]         B. Securities (at market)       526,8776,521 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       930,659,870 [7030]         3.       Exchange traded options       4. Add market value of open option contracts granted (sold) on a contract market       2136,333,131 [7032]         4.       Add market value of open option contracts granted (sold) on a contract market       1.736,424,502 [7033]         5.       Accounts liquidating to a deficit and accounts with       16,996,638,743 [7046]         10.       Exess: amount offset by customer securities       7.9477,241 [7447],2117,222 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       16,910,756,072 [7047] [2,117,222 [7050]         7.       Deposited in segregated funds bank accounts       31,937,609 [7070]         8.       Securities representing investments of customers' funds (at market)       91,7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       350,000,000 [7110]         8.       Margins on deposit with derivatives clearing organizations of contract markets       80,671,637 [7130]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       80,671,637 [7130]         10.		SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
A. Cash       11.226,713.463 [7010]         B. Securities (at market)       5.226,276.521 [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       930.659.870 [7030]         3. Exchange traded options       2.136.333.131 [7032]         4. Add market value of open option contracts granted (sold) on a contract market       2.136.333.131 [7032]         5. Accounts liquidating to a deficit and accounts with       16.908.638.743 [7040]         5. Accounts liquidating to a deficit and accounts with       81.595.078 [7045]         cless: amount offset by customer securities       -79.477.749 [7047] 2.117.329 [7050]         6. Amount required to be segregated (add lines 4 and 5)       16.910.756.072 [7060]         7. Deposited in segregated funds bank accounts       21.07080]         7. Deposited in segregated funds bank accounts       21.07080]         7. Securities representing investments of customers' funds (at market)       0 [7080]         8. Margins on deposit with derivatives clearing organizations of contract markets       4.0281/1.282.426 [7100]         8. Margins on deposit with derivatives clearing organizations of contract markets       4.0211.282.426 [7100]         9. Net settlement from (to) derivatives clearing organizations of contract markets       4.0211.632 [7140]         9. Net settlement from (to) derivatives clearing organizations of contract markets       4.0211.632 [7140]	1.		
B. Securities (at market)       5.262.676.521 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       .390.659.870 [7030]         3.       Exchange traded options       .2136.333.131 [7032]         4.       Add market value of open option contracts granted (sold) on a contract market       .1786.424.502 [7033]         5.       Deduct market value of open option contracts granted (sold) on a contract market       .1786.424.502 [7033]         6.       Net equity (deficit) (add lines 1, 2 and 3)		-	11,226,713,463 [7010]
<ul> <li>Exchange traded options         <ul> <li>Add market value of open option contracts purchased on a contract market</li> <li>B. Deduct market value of open option contracts granted (sold) on a contract market</li> <li>1.786.424.502 [7033]</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             Less: amount offset by customer securities             <ul> <li>79.477.749 [7047]</li> <li>71.786.424.502 [7045]</li> <li>79.477.749 [7047] 2.117.329 [7050]</li> </ul> </li> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts         <ul> <li>A. Cash</li> <li>Securities representing investments of customers in lieu of cash (at market)</li> <li>G. 1000]</li> <li>G. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities representing investments of customers in lieu of cash (at market)</li> <li>Securities representing organizations of contract markets</li> <li>Securities representing organizations of custo</li></ul></li></ul>		B. Securities (at market)	
A. Add market value of open option contracts purchased on a contract market       2.136.333.131 [7032]         B. Deduct market value of open option contracts granted (sold) on a contract market       1.786.424.602 [7033]         A. Ket equity (deficit) (add lines 1, 2, and 3)       16.900.638.743 [7040]         S. Accounts liquidating to a deficit and accounts with debit balances - gross amount       81.595.078 [7045]         Less: amount offset by customer securities       7.9.477.749 [7047] 2.117.329 [7050]         FUNDS IN SEGREGATED ACCOUNTS       7.9.477.749 [7047] 2.117.329 [7050]         R. Cash       531.737.609 [7070]         B. Securities representing investments of customers in lieu of cash (at market)       9[7080]         8. Margins on deposit with derivatives clearing organizations of contract markets       6.517.282.426 [7100]         A. Cash       5.517.282.426 [7100]         B. Securities held for particular customers or option customers in lieu of cash (at market)       9.517.282.426 [7100]         8. Margins on deposit with derivatives clearing organizations of contract markets       9.671.637 [7130]         9. Net settlement from (to) derivatives clearing organizations of contract markets       9.671.637 [7130]         10. Exchange traded options A. Value of open short option contracts       2.136.333.131 [7132]         11. Net equities with other FCMs A. Net liquidating equity B. Securities held for particular customers or option customers in lieu of cash (at market)	2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-930,659,870</u> [7030]
B. Deduct market value of open option contracts granted (sold) on a contract market       -1.786.424.502 [7033]         4.       Net equity (deficit) (add lines 1, 2 and 3)       16.908.638.743 [7040]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount       81.595.078 [7045]         Less: amount offset by customer securities       -79.477.749 [7047] 2.117.329 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       16.910.756.072 [7060]         FUNDS IN SEGREGATED ACCOUNTS       16.910.756.072 [7070]         7.       Deposited in segregated funds bank accounts       31.737.609 [7070]         8. Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       3500.000.000 [7110]         B. Securities representing investments of customers funds (at market)       3500.000.000 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       3500.000.000 [7110]         B. Securities representing investments of customers in lieu of cash (at market)       3500.000.000 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       31.731.672 [7130]         9. Net settlement from (to) derivatives clearing organizations of contract markets       30.671.637 [7130]         10. Exchange	3.	Exchange traded options	
<ul> <li>Net equity (deficit) (add lines 1, 2 and 3)</li> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Q [7080]</li> <li>Securities representing investments of customers' funds (at market)</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>S. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>S. Securities representing investments of customers' funds (at market)</li> <li>S. Securities representing investments of customers in lieu of cash (at market)</li> <li>S. Securities representing investments of customers in lieu of cash (at market)</li> <li>S. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>S. Value of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>S. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Sec</li></ul>		A. Add market value of open option contracts purchased on a contract market	2,136,333,131 [7032]
<ul> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Q [7080]</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>G. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities representing investments of customers' funds (at market)</li> <li>G. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Substitution (to) derivatives clearing organizations of contract markets</li> <li>A. Value of open long option contracts</li> <li>A. Value of open long option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>D. Exchange traded options</li> <li>A. Value of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)<td></td><td>B. Deduct market value of open option contracts granted (sold) on a contract market</td><td><u>-1,786,424,502</u> [7033]</td></li></ul>		B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,786,424,502</u> [7033]
debit balances - gross amount     81.595.078 [7045]       Less: amount offset by customer securities     -79.477.749 [7047] 2.117.329 [7050]       6.     Amount required to be segregated (add lines 4 and 5)     16.910.756.072 [7060]       FUNDS IN SECREGATED ACCOUNTS     531.737.609 [7070]       7.     Deposited in segregated funds bank accounts     531.737.609 [7070]       8.     Scurities representing investments of customers' funds (at market)     0 [7080]       C. Securities held for particular customers or option customers in lieu of cash (at market)     0 [7080]       8.     Margins on deposit with derivatives clearing organizations of contract markets     -       A. Cash     6.517.282.426 [7100]       B. Securities representing investments of customers' funds (at market)     3.500.000.000 [7110]       C. Securities held for particular customers or option customers in lieu of cash (at etil etil etil etil etil etil etil eti		Net equity (deficit) (add lines 1, 2 and 3)	<b>16,908,638,743</b> [7040]
Less: amount offset by customer securities       -79.477.749 [7047] 2.117.329 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       16.910.756.072 [7060]         FUNDS IN SEGREGATED ACCOUNTS       531.737.609 [7070]         7.       Deposited in segregated funds bank accounts       531.737.609 [7070]         A. Cash       531.737.609 [7070]         B. Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       49.164.959 [7090]         8.       Margins on deposit with derivatives clearing organizations of contract markets       6.517.282.426 [7100]         8.       Securities representing investments of customers' funds (at market)       3500.000.000 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 6.113.511.562 [7120]       market)         9.       Net settlement from (to) derivatives clearing organizations of contract markets       80.671.637 [7130]         10.       Exchange traded options       2.136.333.131 [7132]       1.786.424.502 [7133]         11.       Net equities with other FCMs       21.938.40 [7140]       2.7161         A. Value of open short option contracts       1.786.424.502 [7133]       1.716         11.       Net equities with other FCMs       0 [7160]       0	5.	Accounts liquidating to a deficit and accounts with	
<ul> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>16,910,756,072 [7060]</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>0 [7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Securities representing investments of customers in lieu of cash (at funds (at f</li></ul>		-	
FUNDS IN SEGREGATED ACCOUNTS         7.       Deposited in segregated funds bank accounts         A. Cash       531.737.609 [7070]         B. Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at 149.164.959 [7090]         market)       8.         Margins on deposit with derivatives clearing organizations of contract markets         A. Cash       6.517.282.426 [7100]         B. Securities representing investments of customers' funds (at market)       3.500.000.000 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 6.113.511.562 [7120]       market)         9. Net settlement from (to) derivatives clearing organizations of contract markets       80.671.637 [7130]         10. Exchange traded options       2.136.333.131 [7132]         A. Value of open long option contracts       1.17.86.424.502 [7133]         11. Net equities with other FCMs       21.993.840 [7140]         B. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]         B. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]         B. Value of open short option contracts       2.1993.840 [7140]         B. Securities representing investments of customers in lieu of cash (at 0 [7170]         B. Securities held for pa		•	
7.       Deposited in segregated funds bank accounts       531.737.609 [7070]         B. Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities neld for particular customers or option customers in lieu of cash (at 149.164.959 [7090]         market)       149.164.959 [7090]         8.       Margins on deposit with derivatives clearing organizations of contract markets         A. Cash       6.517.282.426 [7100]         B. Securities representing investments of customers' funds (at market)       3.500.000.000 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 6.113.511.562 [7120]       market)         9.       Net settlement from (to) derivatives clearing organizations of contract markets       80.671.637 [7130]         10.       Exchange traded options       2136.333.131 [7132]         A. Value of open long option contracts       2.136.333.131 [7132]         B. Value of open short option contracts       21.993.840 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at 0 [7160]       21.993.840 [7140]         11.       Net equities with other FCMs       21.993.840 [7140]         A. Vest liquidating equity       21.993.840 [7140]       0 [7150]         B. Securities he	6.		<b>16,910,756,072</b> [7060]
A. Čash       531,737,609       [7070]         B. Securities representing investments of customers' funds (at market)       0       [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       149,164,959       [7090]         8.       Margins on deposit with derivatives clearing organizations of contract markets       6,517,282,426       [7100]         B. Securities representing investments of customers' funds (at market)       3,500,000,000       [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       6,113,511,562       [7120]         market)       9.       Net settlement from (to) derivatives clearing organizations of contract markets       80,671,637       [7130]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       80,671,637       [7130]         10.       Exchange traded options       -1,786,424,502       [7133]         11.       Net equities with other FCMs       -1,786,424,502       [7133]         11.       Net equities representing investments of customers' funds (at market)       0       [7140]         B. Securities representing investments of customers' funds (at market)       0       [7140]         B. Securities representing investments of customers' funds (at market)       0       [7140]	_		
<ul> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q[7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 149,164,959 [7090] market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>S. Securities held for particular customers or option customers in lieu of cash (at 6,113,511,562 [7120] market)</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>8. Value of open long option contracts</li> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q. [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0,113,511,562 [7120]</li> <li>market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>80,671,637 [7130]</li> <li>10. Exchange traded options</li> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q. [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0, [7170]</li> <li>market)</li> </ul> 12. Segregated funds on hand <ul> <li>Q. [7150]</li> <li>13. Total amount in segregation (add lines 7 through 12)</li> <li>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>353,514,590 [7190]</li> <li>15. Management Target Amount for Excess funds in segregation</li> </ul>	7.		
<ul> <li>C. Securities held for particular customers or option customers in lieu of cash (at 149.164.959 [7090] market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>S. Securities held for particular customers or option customers in lieu of cash (at 6.517.282.426 [7100]</li> <li>B. Securities held for particular customers or option customers in lieu of cash (at 6.113.511.562 [7120]</li> <li>market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>80.671.637 [7130]</li> <li>10. Exchange traded options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 9 [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 9 [7170]</li> <li>market)</li> </ul> </li> <li>12. Segregated funds on hand <ul> <li>P(126)</li> <li>P(150)</li> <li>P(1</li></ul></li></ul>			
<ul> <li>market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at entry)</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>80.671.637 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>80.671.637 [7130]</li> <li>10. Exchange traded options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers in lieu of cash (at given in the equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers in lieu of cash (at given in the equities held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers or option customers in lieu of cash (at given in the equites held for particular customers in lieu of cash (at gi</li></ul></li></ul>			
<ul> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 6.113.511.562 [7120]</li> <li>market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>B. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities nepresenting investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities nepresenting investments of customers in lieu of cash (at 0 [7140]</li> <li>B. Securities nepresenting investments of customers in lieu of cash (at 0 [7170]</li> <li>market)</li> <li>I. Segregated funds on hand</li> <li>I. Total amount in segregation (add lines 7 through 12)</li> <li>I. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>I. Statistical and the sequiption in the segregation (subtract line 6 from line 13)</li> <li>I. Management Target Amount for Excess funds in segregation</li> <li>I. B. Total amount in function for Excess funds in segregation</li> <li>I. B. Target Amount for Excess funds in segregation</li> </ul> </li> </ul>			<b>149,164,959</b> [7090]
B. Securities representing investments of customers' funds (at market)       3,500,000,000 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       6,113,511,562 [7120]         9. Net settlement from (to) derivatives clearing organizations of contract markets       80,671,637 [7130]         10. Exchange traded options       2,136,333,131 [7132]         A. Value of open long option contracts       2,136,333,131 [7132]         B. Value of open short option contracts       -1,786,424,502 [7133]         11. Net equities with other FCMs       21.993,840 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]         market)       21.993,840 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]         market)       11.         12.       Segregated funds on hand       0 [7150]         13.       Total amount in segregation (add lines 7 through 12)       17,264,270,662 [7180]         14.       Excess (deficiency) funds in segregation (subtract line 6 from line 13)       353,514,590 [7190]         15.       Management Target Amount for Excess funds in segregation       1	8.	,	
C. Securities held for particular customers or option customers in lieu of cash (at market)       6.113.511.562 [7120]         9. Net settlement from (to) derivatives clearing organizations of contract markets       80.671.637 [7130]         10. Exchange traded options       2.136.333.131 [7132]         10. Exchange traded option contracts       2.136.333.131 [7132]         11. Net equities with other FCMs       -1.786.424.502 [7130]         11. Net equities representing investments of customers' funds (at market)       0 [7160]         12. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7170]         13. Total amount in segregation (add lines 7 through 12)       17.264.270.662 [7180]         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       353.514.590 [7190]         15. Management Target Amount for Excess funds in segregation       187.000.000 [7194]		A. Cash	<u>6,517,282,426</u> [7100]
market)80.671,637 [7130]9.Net settlement from (to) derivatives clearing organizations of contract markets80.671,637 [7130]10.Exchange traded options11.Kalue of open long option contracts2,136,333,131 [7132]12.Net equities with other FCMs1,786,424,502 [7133]13.Net liquidating equity21,993,840 [7140]14.Securities representing investments of customers' funds (at market)0 [7160]15.Management Target Amount for Excess funds in segregation187,000,000 [7194]		B. Securities representing investments of customers' funds (at market)	<u>3,500,000,000</u> [7110]
9.       Net settlement from (to) derivatives clearing organizations of contract markets       80,671,637 [7130]         10.       Exchange traded options       2,136,333,131 [7132]         10.       A. Value of open long option contracts       2,136,333,131 [7132]         11.       Net equities with other FCMs       -1,786,424,502 [7133]         11.       Net equities with other FCMs       21,993,840 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7170]         12.       Segregated funds on hand       0 [7150]         13.       Total amount in segregation (add lines 7 through 12)       17,264,270,662 [7180]         14.       Excess (deficiency) funds in segregation (subtract line 6 from line 13)       353,514,590 [7190]         15.       Management Target Amount for Excess funds in segregation       187,000,000 [7194]			<b>6,113,511,562</b> [7120]
<ul> <li>10. Exchange traded options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Segregated funds on hand</li> <li>C. Segregated funds on hand</li> <li>C. Securities negregation (add lines 7 through 12)</li> <li>C. Securities in segregation (subtract line 6 from line 13)</li> <li>C. Sata amount for Excess funds in segregation</li> <li>C. Securities in segregation (add in segregation (subtract line 6 from line 13)</li> </ul></li></ul>	9.	,	80.671.637 [7130]
<ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>Yalue of open short option contracts</li> <li>Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Segregated funds on hand</li> <li>Management Target Amount for Excess funds in segregation</li> </ul>			<u></u> tj
B. Value of open short option contracts-1,786,424,502 [7133]11.Net equities with other FCMs21,993,840 [7140]A. Net liquidating equity21,993,840 [7140]B. Securities representing investments of customers' funds (at market)0 [7160]C. Securities held for particular customers or option customers in lieu of cash (at market)0 [7170]12.Segregated funds on hand0 [7150]13.Total amount in segregation (add lines 7 through 12)17,264,270,662 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)353,514,590 [7190]15.Management Target Amount for Excess funds in segregation187,000,000 [7194]			2,136,333,131 [7132]
<ol> <li>Net equities with other FCMs         <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> </ul> </li> <li>Segregated funds on hand</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in segregation</li> <li>Management Target Amount for Excess funds in segregation</li> </ol>			
<ul> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Segregated funds on hand</li> <li>Segregated funds on hand</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in segregation</li> <li>Management Target Amount for Excess funds in segregation</li> </ul>	11.	Net equities with other FCMs	
C. Securities held for particular customers or option customers in lieu of cash (at market) <b>0</b> [7170]         12. Segregated funds on hand <b>0</b> [7150]         13. Total amount in segregation (add lines 7 through 12) <b>17,264,270,662</b> [7180]         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) <b>353,514,590</b> [7190]         15. Management Target Amount for Excess funds in segregation <b>187,000,000</b> [7194]		A. Net liquidating equity	<u>21,993,840</u> [7140]
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12.Segregated funds on hand <b>0</b> [7150]13.Total amount in segregation (add lines 7 through 12) <b>17,264,270,662</b> [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13) <b>353,514,590</b> [7190]15.Management Target Amount for Excess funds in segregation <b>187,000,000</b> [7194]			<u>0</u> [7170]
13.Total amount in segregation (add lines 7 through 12)17,264,270,662[7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)353,514,590[7190]15.Management Target Amount for Excess funds in segregation187,000,000[7194]	40	,	
14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)353,514,590 [7190]15.Management Target Amount for Excess funds in segregation187,000,000 [7194]			
15. Management Target Amount for Excess funds in segregation [7194]			
	15. 16	Management Target Amount for Excess funds in segregation Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>187,000,000</u> [/194] <b>166 514 590</b> [7198]

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

<u>166,514,590</u> [7198]

INITIAL End Date:1/17/2024 Firm Name:Barclays Capital Inc. Form:Daily Seg - FOCUS II Submit Date:1/18/2024 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 B. Securities (at market) 2. Net unrealized profit (loss) in open cleared swaps 3. Cleared swaps options A. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) 4. Net Equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management

8,445,813,213 [8500] 4,747,580,711 [8510] 1,960,893,766 [8520]

**151,007,040** [8530] **-116,864,397** [8540] **15,188,430,333** [8550]

## 52,291,907 [8560] -51,251,760 [8570] 1,040,147 [8580] 15,189,470,480 [8590]

525,752,279 [8600] 1,474,000,000 [8610] 274,681,007 [8620]

**9,004,070,415** [8630] **0** [8640] **4,472,899,704** [8650] **51,223,861** [8660]

<u>151,007,040</u> [8670] <u>-116,864,397</u> [8680]

<u>0</u> [8690] <u>0</u> [8700] <u>0</u> [8710]

0 0 0 0 [8715] 15,836,769,909 [8720] 647,299,429 [8730]

45,000,000 [8760] 602,299,429 [8770]