

**WINJAMMER FILING**

**INITIAL**

**End Date:10/20/2023**

**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

**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	0 [7305]
	A. Cash	<u>2,842,860,688</u> [7315]
	B. Securities (at market)	<u>838,844,433</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-433,810,813</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>340,334</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-416,824</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>3,247,817,818</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>41,711,000</u> [7351]
	Less: amount offset by customer owned securities	<u>-25,696,743</u> [7352] <u>16,014,257</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>3,263,832,075</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>3,263,832,075</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>911,392,445</u> [7500]
	B. Other banks qualified under Regulation 30.7	0 [7520] <u>911,392,445</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>568,909,518</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <u>568,909,518</u> [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	<u>2,181,859,279</u> [7700]
	B. Securities	<u>269,935,060</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-433,810,813</u> [7720]
	D. Value of long option contracts	<u>340,334</u> [7730]
	E. Value of short option contracts	<u>-416,824</u> [7735] <u>2,017,907,036</u> [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	<u>3,498,208,999</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>234,376,924</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>81,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>153,376,924</u> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>2,145,769,886</u> [7010]
	B. Securities (at market)	<u>5,364,683,902</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>6,750,296,242</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,676,278,320</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,119,553,639</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>14,817,474,711</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>117,940,259</u> [7045]
	Less: amount offset by customer securities	<u>-117,519,130</u> [7047] <u>421,129</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>14,817,895,840</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>28,113,396</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>184,254,881</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,237,016,452</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,300,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>5,180,429,021</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>5,828,928</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,676,278,320</u> [7132]
	B. Value of open short option contracts	<u>-2,119,553,639</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>10,891,381</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>15,503,258,740</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>685,362,900</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 Excess	<u>498,362,900</u> [7198]

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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>2,111,113,814</u> [8500]
B. Securities (at market)	<u>4,282,820,944</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>6,634,541,376</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>206,984,809</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>-194,350,088</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>13,041,110,855</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>86,540,061</u> [8560]
Less: amount offset by customer owned securities	<u>-86,520,760</u> [8570] <u>19,301</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>13,041,130,156</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>759,241,484</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>307,000,000</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>399,263,813</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>8,317,028,557</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>3,883,557,131</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-98,049,239</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>206,984,809</u> [8670]
B. Value of open cleared swaps short option contracts	<u>-194,350,088</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>13,580,676,467</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>539,546,311</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>494,546,311</u> [8770]