

WINJAMMER FILING

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End Date:12/26/2023

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

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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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>3,097,937,718</u> [7315]
B. Securities (at market)	<u>1,106,381,584</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-331,964,395</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>484,085</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-33,133</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>3,872,805,859</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>6,632,181</u> [7351]
Less: amount offset by customer owned securities	<u>-6,233,861</u> [7352] <u>398,320</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>3,873,204,179</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>3,873,204,179</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	<u>775,706,704</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>775,706,704</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>810,346,641</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>810,346,641</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>2,586,282,318</u> [7700]
B. Securities	<u>296,035,028</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-331,964,395</u> [7720]
D. Value of long option contracts	<u>484,085</u> [7730]
E. Value of short option contracts	<u>-33,133</u> [7735] <u>2,550,803,903</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>4,136,857,248</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>263,653,069</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>182,653,069</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>15,428,170,530</u> [7010]
	B. Securities (at market)	<u>5,874,114,361</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-5,605,403,081</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,432,945,595</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,077,793,360</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,052,034,045</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>17,737,980</u> [7045]
	Less: amount offset by customer securities	<u>-17,708,572</u> [7047] <u>29,408</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,052,063,453</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>321,340,834</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>290,846,579</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,826,523,017</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,500,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>5,583,267,782</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-333,592,520</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,432,945,595</u> [7132]
	B. Value of open short option contracts	<u>-2,077,793,360</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>16,422,802</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>16,559,960,729</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>507,897,276</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>320,897,276</u> [7198]

INITIAL**End Date:12/26/2023****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:12/27/2023****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>8,597,340,210</u> [8500]
	B. Securities (at market) <u>4,615,518,466</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>1,782,275,142</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>204,620,967</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>-158,945,564</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>15,040,809,221</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>7,319,874</u> [8560]
	Less: amount offset by customer owned securities <u>-6,896,277</u> [8570] <u>423,597</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>15,041,232,818</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>699,704,269</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>771,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>305,401,605</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>9,427,995,593</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>4,310,116,861</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-47,585,825</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>204,620,967</u> [8670]
	B. Value of open cleared swaps short option contracts <u>-158,945,564</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>15,512,307,906</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>471,075,088</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>426,075,088</u> [8770]