

WINJAMMER FILING

INITIAL  
End Date:2/7/2024  
Firm Name:Barclays Capital Inc.  
Form:Daily Seg - FOCUS II  
Submit Date:2/8/2024

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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
  - A. Cash **2,600,927,678** [7315]
  - B. Securities (at market) **1,152,531,982** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **380,510,436** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **325,308** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-1,319,081** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **4,132,976,323** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **2,228,185** [7351]  
Less: amount offset by customer owned securities **-1,065,428** [7352] **1,162,757** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,134,139,080** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,134,139,080** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **777,238,585** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **777,238,585** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **859,219,540** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **859,219,540** [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 **2,048,412,506** [7700]
  - B. Securities **293,312,557** [7710]
  - C. Unrealized gain (loss) on open futures contracts **380,510,436** [7720]
  - D. Value of long option contracts **325,308** [7730]
  - E. Value of short option contracts **-1,319,081** [7735] **2,721,241,726** [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 **4,357,699,851** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **223,560,771** [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 **142,560,771** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>10,364,903,715</u></b> [7010]
	B. Securities (at market)	<b><u>6,078,615,510</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>210,107,459</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>2,491,116,659</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-2,099,456,516</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>17,045,286,827</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>34,452,092</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-33,604,450</u></b> [7047] <b><u>847,642</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>17,046,134,469</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>271,503,761</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>169,320,443</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>7,053,549,025</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>3,500,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>5,909,295,067</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>79,471,657</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>2,491,116,659</u></b> [7132]
	B. Value of open short option contracts	<b><u>-2,099,456,516</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>20,187,675</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7170]
12.	Segregated funds on hand	<b><u>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>17,394,987,771</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>348,853,302</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>187,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>161,853,302</u></b> [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	<b><u>9,924,127,316</u></b> [8500]
B. Securities (at market)	<b><u>4,491,832,535</u></b> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<b><u>922,073,872</u></b> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<b><u>181,816,128</u></b> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<b><u>-153,749,819</u></b> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>15,366,100,032</u></b> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>13,142,088</u></b> [8560]
Less: amount offset by customer owned securities	<b><u>-12,435,587</u></b> [8570] <b><u>706,501</u></b> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>15,366,806,533</u></b> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<b><u>912,822,310</u></b> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>1,212,000,000</u></b> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>207,183,663</u></b> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<b><u>9,092,209,588</u></b> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>4,284,648,872</u></b> [8650]
9. Net settlement from (to) derivatives clearing organizations	<b><u>124,244,572</u></b> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<b><u>181,816,128</u></b> [8670]
B. Value of open cleared swaps short option contracts	<b><u>-153,749,819</u></b> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<b><u>0</u></b> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<b><u>0</u></b>
B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>15,861,175,314</u></b> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>494,368,781</u></b> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>45,000,000</u></b> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>449,368,781</u></b> [8770]