

**WINJAMMER FILING**

**INITIAL**

**End Date:2/20/2024**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/21/2024**

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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                           | <u>0</u> [7305]                                 |
|    | A. Cash   | <u>2,626,282,286</u> [7315]                     |
|    | B. Securities (at market)   | <u>1,028,326,995</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>505,783,414</u> [7325]                       |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>374,028</u> [7335]                           |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-1,288,395</u> [7337]                        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,159,478,328</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>14,680,177</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-14,393,879</u> [7352] <u>286,298</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,159,764,626</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,159,764,626</u> [7360]                     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>939,515,060</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>939,515,060</u> [7530]            |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>740,212,160</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>740,212,160</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>1,913,634,189</u> [7700]                          |
|     | B. Securities   | <u>288,114,945</u> [7710]                            |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>505,783,414</u> [7720]                            |
|     | D. Value of long option contracts   | <u>374,028</u> [7730]                                |
|     | E. Value of short option contracts  | <u>-1,288,395</u> [7735] <u>2,706,618,181</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>4,386,345,401</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>226,580,775</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>145,580,775</u> [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>7,457,868,804</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>6,398,755,959</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>2,555,761,412</u></b> [7030]                            |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>2,443,972,613</u></b> [7032]                            |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-2,153,857,305</u></b> [7033]                           |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>16,702,501,483</u></b> [7040]                           |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>71,579,016</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-70,979,811</u></b> [7047] <b><u>599,205</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>16,703,100,688</u></b> [7060]                           |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>30,958,084</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>235,326,168</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>6,829,489,574</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>6,163,429,791</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>387,859,401</u></b> [7130]                              |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>2,443,972,613</u></b> [7132]                            |
|     | B. Value of open short option contracts   | <b><u>-2,153,857,305</u></b> [7133]                           |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>23,978,923</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>17,461,157,249</u></b> [7180]                           |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>758,056,561</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>571,056,561</u></b> [7198]                              |

**INITIAL****End Date:2/20/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/21/2024****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><u>9,412,956,564</u></b> [8500]                              |
|     | B. Securities (at market)   | <b><u>4,488,054,453</u></b> [8510]                              |
| 2.  | Net unrealized profit (loss) in open cleared swaps  | <b><u>1,167,180,904</u></b> [8520]                              |
| 3.  | Cleared swaps options   |   |
|     | A. Market value of open cleared swaps option contracts purchased  | <b><u>200,965,042</u></b> [8530]                                |
|     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>-188,870,867</u></b> [8540]                               |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>15,080,286,096</u></b> [8550]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>31,788,347</u></b> [8560]                                 |
|     | Less: amount offset by customer owned securities  | <b><u>-30,756,736</u></b> [8570] <b><u>1,031,611</u></b> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>15,081,317,707</u></b> [8590]                             |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|     | A. Cash   | <b><u>908,755,668</u></b> [8600]                                |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>720,000,000</u></b> [8610]                                |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>398,798,073</u></b> [8620]                                |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|     | A. Cash   | <b><u>9,457,365,445</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>4,089,256,380</u></b> [8650]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations   | <b><u>-11,188,961</u></b> [8660]                                |
| 10. | Cleared swaps options   |   |
|     | A. Value of open cleared swaps long option contracts  | <b><u>200,965,042</u></b> [8670]                                |
|     | B. Value of open cleared swaps short option contracts   | <b><u>-188,870,867</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>15,575,080,780</u></b> [8720]                             |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>493,763,073</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>448,763,073</u></b> [8770]                                |