

**WINJAMMER FILING**

**INITIAL**

**End Date:10/16/2023**

**Firm Name:Barclays Capital Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2023**

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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>2,887,669,982</u> [7315]                    |
|    | B. Securities (at market)   | <u>830,664,508</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-304,678,794</u> [7325]                     |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>281,735</u> [7335]                          |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-408,367</u> [7337]                         |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,413,529,064</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>6,322,815</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-6,083,004</u> [7352] <u>239,811</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,413,768,875</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,413,768,875</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>549,131,688</u> [7500]                          |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>549,131,688</u> [7530]          |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>881,082,798</u> [7540]                          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>881,082,798</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>2,271,371,415</u> [7700]                        |
|     | B. Securities   | <u>271,581,876</u> [7710]                          |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-304,678,794</u> [7720]                         |
|     | D. Value of long option contracts   | <u>281,735</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-408,367</u> [7735] <u>2,238,147,865</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>3,668,362,351</u> [7770]                        |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>254,593,476</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>173,593,476</u> [7785]                          |

**INITIAL****End Date:10/16/2023****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/17/2023****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>5,942,144,406</u> [7010]                     |
|     | B. Securities (at market)   | <u>5,247,602,692</u> [7020]                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>4,746,016,208</u> [7030]                     |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>2,421,436,399</u> [7032]                     |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,935,920,933</u> [7033]                    |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>16,421,278,772</u> [7040]                    |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>28,916,418</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-27,920,544</u> [7047] <u>995,874</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>16,422,274,646</u> [7060]                    |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>1,013,189,003</u> [7070]                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>179,000,000</u> [7080]                       |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>138,691,917</u> [7090]                       |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>6,289,224,664</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>5,108,910,775</u> [7120]                     |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>274,781,726</u> [7130]                       |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>2,421,436,399</u> [7132]                     |
|     | B. Value of open short option contracts   | <u>-1,935,920,933</u> [7133]                    |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>10,957,400</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>16,800,270,951</u> [7180]                    |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>377,996,305</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>190,996,305</u> [7198]                       |

**INITIAL****End Date:10/16/2023****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/17/2023****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 <b><u>3,574,015,793</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>4,338,677,828</u></b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>5,541,678,738</u></b> [8520]  |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>196,321,825</u></b> [8530]                                |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>-182,605,930</u></b> [8540]                          |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>13,468,088,254</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>48,966,034</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-48,952,162</u></b> [8570] <b><u>13,872</u></b> [8580]                    |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>13,468,102,126</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>151,558,342</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>1,084,000,000</u></b> [8610]          |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>260,964,199</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>8,253,708,967</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>4,077,713,629</u></b> [8650]         |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>166,697,576</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b><u>196,321,825</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>-182,605,930</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>14,008,358,608</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>540,256,482</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>495,256,482</u></b> [8770] |