

# WINJAMMER FILING

INITIAL

End Date:8/19/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

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Daily Segregation - Cover Page

Name of Company	<u>Barclays Capital Inc.</u>
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FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>240,000,000</u>
b. Minimum percentage of customer segregated funds required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>0 0</u>

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>81,000,000</u>
b. Minimum percentage of customer secured funds required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer secured funds required between:% and%.	<u>0 0</u>

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>45,000,000</u>
b. Minimum percentage of cleared swaps customer collateral required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0 0</u>

Attach supporting documents CH

**INITIAL****End Date:8/19/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/20/2024****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

**0** [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **5,180,844,230** [7315]
  - B. Securities (at market) **1,125,111,514** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-301,786,442** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **8,397,836** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-1,180,200** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **6,011,386,938** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **18,700,489** [7351]
- Less: amount offset by customer owned securities **-18,386,072** [7352] **314,417** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **6,011,701,355** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **6,011,701,355** [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **1,122,396,173** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **1,122,396,173** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **880,251,811** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **880,251,811** [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 **4,284,801,203** [7700]
  - B. Securities **244,859,703** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-301,786,442** [7720]
  - D. Value of long option contracts **8,397,836** [7730]
  - E. Value of short option contracts **-1,180,200** [7735] **4,235,092,100** [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 **6,237,740,084** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **226,038,729** [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 **145,038,729** [7785]

**INITIAL****End Date:8/19/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/20/2024****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>12,132,374,015</u> [7010]
	B. Securities (at market)	<u>9,258,038,906</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-5,259,047,295</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>3,073,854,440</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,615,021,273</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,590,198,793</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>123,619,908</u> [7045]
	Less: amount offset by customer securities	<u>-123,448,073</u> [7047] <u>171,835</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,590,370,628</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>23,958,479</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>298,200,763</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,177,416,125</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,100,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,959,838,143</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>209,773,869</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>3,073,854,440</u> [7132]
	B. Value of open short option contracts	<u>-2,615,021,273</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>16,073,712</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>17,244,094,258</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>653,723,630</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>240,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>413,723,630</u> [7198]
	Excess	

**INITIAL****End Date:8/19/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/20/2024****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	<u>5,337,132,754</u> [8500]
B. Securities (at market)	<u>4,424,270,859</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>5,830,737,558</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>238,087,347</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>-177,024,666</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>15,653,203,852</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>26,832,958</u> [8560]
Less: amount offset by customer owned securities	<u>-26,789,511</u> [8570] <u>43,447</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>15,653,247,299</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>1,844,439,495</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>521,290,260</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>9,863,076,553</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>3,902,980,599</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-61,405,119</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>238,087,347</u> [8670]
B. Value of open cleared swaps short option contracts	<u>-177,024,666</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> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>16,131,444,469</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>478,197,170</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>433,197,170</u> [8770]