

# WINJAMMER FILING

INITIAL

End Date:8/6/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/7/2024

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Daily Segregation - Cover Page

Name of Company	<u>Barclays Capital Inc.</u>
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Contact Phone Number	<u>212-412-1885</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:8/6/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/7/2024****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 6,085,382,224 [7315]
  - B. Securities (at market) 1,055,799,011 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -1,060,336,651 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 9,675,081 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -1,061,150 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 6,089,458,515 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 25,179,033 [7351]  
Less: amount offset by customer owned securities -24,247,659 [7352] 931,374 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 6,090,389,889 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 6,090,389,889 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 364,996,690 [7500]
  - B. Other banks qualified under Regulation 30.7 0 [7520] 364,996,690 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 1,992,317,382 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 1,992,317,382 [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 4,918,717,047 [7700]
  - B. Securities 263,481,752 [7710]
  - C. Unrealized gain (loss) on open futures contracts -1,060,336,651 [7720]
  - D. Value of long option contracts 9,675,081 [7730]
  - E. Value of short option contracts -1,061,150 [7735] 4,130,476,079 [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 6,487,790,151 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 397,400,262 [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 316,400,262 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>15,504,959,906</u> [7010]
	B. Securities (at market)	<u>9,552,173,250</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-6,411,429,622</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>3,706,989,233</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-3,456,934,903</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>18,895,757,864</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>110,282,828</u> [7045]
	Less: amount offset by customer securities	<u>-98,993,993</u> [7047] <u>11,288,835</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>18,907,046,699</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,110,924,637</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>40,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>168,084,149</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,356,241,205</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,500,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>9,384,089,101</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>493,460,993</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>3,706,989,233</u> [7132]
	B. Value of open short option contracts	<u>-3,456,934,903</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>15,862,938</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>19,318,717,353</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>411,670,654</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>171,670,654</u> [7198]
	Excess	

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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>5,828,001,169</u> [8500]
	B. Securities (at market)	<u>4,695,381,100</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>6,053,010,100</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>337,449,827</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-273,578,954</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,640,263,242</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>51,424,980</u> [8560]
	Less: amount offset by customer owned securities	<u>-51,403,081</u> [8570] <u>21,899</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,640,285,141</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,157,891,012</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>554,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>461,927,710</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>10,330,431,470</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>4,233,453,390</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>345,513,132</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>337,449,827</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-273,578,954</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>17,147,087,587</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>506,802,446</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>461,802,446</u> [8770]