

# WINJAMMER FILING

INITIAL

End Date:7/23/2024

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>
Contact Name	<u>Anthony Vavricka</u>
Contact Phone Number	<u>212-412-1885</u>
Contact Email Address	<u>anthony.vavricka@barclays.com</u>

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:7/23/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:7/24/2024****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 4,115,743,132 [7315]
  - B. Securities (at market) 840,846,323 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 153,059,064 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 5,728,419 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade 0 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 5,115,376,938 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 13,133,162 [7351]
- Less: amount offset by customer owned securities -13,082,819 [7352] 50,343 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,115,427,281 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,115,427,281 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 1,198,905,123 [7500]
  - B. Other banks qualified under Regulation 30.7 0 [7520] 1,198,905,123 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 580,977,364 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 580,977,364 [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 3,136,713,246 [7700]
  - B. Securities 259,869,079 [7710]
  - C. Unrealized gain (loss) on open futures contracts 153,059,064 [7720]
  - D. Value of long option contracts 5,728,419 [7730]
  - E. Value of short option contracts 0 [7735] 3,555,369,808 [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 5,335,252,295 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 219,825,014 [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 138,825,014 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>9,487,873,285</u> [7010]
	B. Securities (at market)	<u>8,887,284,498</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,868,794,374</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,807,410,536</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,548,260,120</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,765,513,825</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>74,803,667</u> [7045]
	Less: amount offset by customer securities	<u>-74,715,433</u> [7047] <u>88,234</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,765,602,059</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,009,666,414</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>136,404,228</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,342,248,513</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,500,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,750,880,270</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>119,928,055</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,807,410,536</u> [7132]
	B. Value of open short option contracts	<u>-2,548,260,120</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>17,635,373</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>17,135,913,269</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>370,311,210</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>130,311,210</u> [7198]
	Excess	

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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	<u>3,014,999,960</u> [8500]
	B. Securities (at market)	<u>4,710,478,850</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>8,167,336,486</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>231,115,402</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-188,392,816</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>15,935,537,882</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>21,470,501</u> [8560]
	Less: amount offset by customer owned securities	<u>-20,439,130</u> [8570] <u>1,031,371</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>15,936,569,253</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,043,208,718</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>108,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>264,833,652</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>9,528,733,874</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>4,445,645,198</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-13,763,082</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>231,115,402</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-188,392,816</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>16,419,380,946</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>482,811,693</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>437,811,693</u> [8770]