

# WINJAMMER FILING

INITIAL

End Date:6/21/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:6/24/2024

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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
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**240,000,000**

**0**

**0 0**

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**81,000,000**

**0**

**0 0**

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**45,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

**INITIAL****End Date:6/21/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:6/24/2024****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 4,195,935,247 [7315]
    - B. Securities (at market) 1,041,086,108 [7317]
  2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -325,367,056 [7325]
  3. Exchange traded options
    - a. Market value of open option contracts purchased on a foreign board of trade 4,421,688 [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.) 4,916,075,987 [7345]
  5. Account liquidating to a deficit and account with a debit balances - gross amount 9,735,647 [7351]
  - Less: amount offset by customer owned securities -9,571,686 [7352] 163,961 [7354]
  6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 4,916,239,948 [7355]
  7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 4,916,239,948 [7360]
- FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**
1. Cash in banks
    - A. Banks located in the United States 1,133,153,916 [7500]
    - B. Other banks qualified under Regulation 30.7 0 [7520] 1,133,153,916 [7530]
  2. Securities
    - A. In safekeeping with banks located in the United States 788,623,505 [7540]
    - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 788,623,505 [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 3,284,587,288 [7700]
    - B. Securities 252,462,706 [7710]
    - C. Unrealized gain (loss) on open futures contracts -325,367,056 [7720]
    - D. Value of long option contracts 4,421,688 [7730]
    - E. Value of short option contracts 0 [7735] 3,216,104,626 [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 5,137,882,047 [7770]
  9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 221,642,099 [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 140,642,099 [7785]

**INITIAL****End Date:6/21/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:6/24/2024****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>8,854,217,391</u> [7010]
	B. Securities (at market)	<u>9,411,123,161</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-2,596,118,068</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,349,860,316</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,084,764,219</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,934,318,581</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>75,968,908</u> [7045]
	Less: amount offset by customer securities	<u>-75,851,942</u> [7047] <u>116,966</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,934,435,547</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>228,856,058</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>122,085,565</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,992,604,258</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>9,289,037,596</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-110,570,113</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,349,860,316</u> [7132]
	B. Value of open short option contracts	<u>-2,084,764,219</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>17,609,931</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>16,304,719,392</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>370,283,845</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>130,283,845</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>5,816,102,331</u> [8500]
	B. Securities (at market)	<u>5,045,507,228</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>5,724,445,106</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>214,681,721</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-178,549,945</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,622,186,441</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,466,795</u> [8560]
	Less: amount offset by customer owned securities	<u>-8,406,485</u> [8570] <u>60,310</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,622,246,751</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,864,025,899</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>238,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>307,305,006</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>9,804,082,817</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>4,738,202,222</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>119,523,999</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>214,681,721</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-178,549,945</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>17,107,271,719</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>485,024,968</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>440,024,968</u> [8770]