

# WINJAMMER FILING

INITIAL

End Date:7/1/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:7/2/2024

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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:7/1/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:7/2/2024****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 3,779,708,349 [7315]
  - B. Securities (at market) 1,113,080,123 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 317,011,051 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 4,160,250 [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.) 3,123,959,773 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 1,158,345 [7351]  
Less: amount offset by customer owned securities -1,114,341 [7352] 44,004 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,214,003,777 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,214,003,777 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 753,724,342 [7500]
  - B. Other banks qualified under Regulation 30.7 0 [7520] 753,724,342 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 980,423,280 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 980,423,280 [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 3,132,234,408 [7700]
  - B. Securities 252,656,948 [7710]
  - C. Unrealized gain (loss) on open futures contracts 317,011,051 [7720]
  - D. Value of long option contracts 4,160,250 [7730]
  - E. Value of short option contracts 0 [7735] 3,706,062,657 [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 5,440,210,279 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 226,206,502 [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 145,206,502 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>5,973,267,785</u> [7010]
	B. Securities (at market)	<u>9,311,494,710</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>883,591,370</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,407,412,261</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,166,130,628</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,409,635,498</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>98,075,599</u> [7045]
	Less: amount offset by customer securities	<u>-94,156,112</u> [7047] <u>3,919,487</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,413,554,985</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,050,096,790</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>340,481,348</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,963,135,826</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,011,065,974</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,971,013,362</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>192,989,508</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,407,412,261</u> [7132]
	B. Value of open short option contracts	<u>-2,166,130,628</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,225,248</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>16,789,289,689</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>375,734,704</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>135,734,704</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>4,620,007,711</u> [8500]
	B. Securities (at market)	<u>5,026,986,971</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>6,682,540,986</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>230,507,850</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-194,021,412</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,366,022,106</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>62,008,108</u> [8560]
	Less: amount offset by customer owned securities	<u>-61,295,712</u> [8570] <u>712,396</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,366,734,502</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,212,798,214</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>670,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>548,343,202</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>9,201,562,701</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>4,478,643,769</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>680,019,659</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>230,507,850</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-194,021,412</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>16,827,853,983</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>461,119,481</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>416,119,481</u> [8770]