

WINJAMMER FILING

AMENDMENT

End Date:5/6/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:5/31/2024

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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>187,000,000</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

AMENDMENT**End Date:5/6/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/31/2024****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

3,666,346,777 [7315]

B. Securities (at market)

1,085,544,297 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

161,830,580 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

6,560,218 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-2,605,870 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)

4,917,676,002 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

7,709,332 [7351]

Less: amount offset by customer owned securities

-7,264,368 [7352] 444,964 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity

4,918,120,966 [7355]

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

4,918,120,966 [7360]

6.

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

1,071,164,246 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] 1,071,164,246 [7530]

2. Securities

A. In safekeeping with banks located in the United States

749,368,033 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 749,368,033 [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

2,815,700,631 [7700]

B. Securities

336,176,398 [7710]

C. Unrealized gain (loss) on open futures contracts

161,830,580 [7720]

D. Value of long option contracts

6,560,218 [7730]

E. Value of short option contracts

-2,605,870 [7735] 3,317,661,957

[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

5,138,194,236 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

220,073,270 [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

139,073,270 [7785]

AMENDMENT**End Date:5/6/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/31/2024****Daily Segregation - Segregation Statement**

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>10,423,235,906</u> [7010] |
| | B. Securities (at market) | <u>5,852,180,592</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>482,717,150</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>2,526,588,616</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-2,284,536,684</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>17,000,185,580</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>149,478,649</u> [7045] |
| | Less: amount offset by customer securities | <u>-149,253,845</u> [7047] <u>224,804</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>17,000,410,384</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>744,688,940</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>5,000,000</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>199,302,737</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>7,083,910,920</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>5,652,877,855</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>-87,708,343</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>2,526,588,616</u> [7132] |
| | B. Value of open short option contracts | <u>-2,284,536,684</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>6,916,523</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>17,347,040,564</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>346,630,180</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>187,000,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>159,630,180</u> [7198] |
| | Excess | |

AMENDMENT**End Date:5/6/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/31/2024****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>6,606,810,678</u> [8500] |
| B. Securities (at market) | <u>4,684,921,109</u> [8510] |
| 2. Net unrealized profit (loss) in open cleared swaps | <u>3,711,273,904</u> [8520] |
| 3. Cleared swaps options | |
| A. Market value of open cleared swaps option contracts purchased | <u>230,712,127</u> [8530] |
| B. Market value of open cleared swaps option contracts granted (sold) | <u>-199,967,403</u> [8540] |
| 4. Net Equity (deficit) (add lines 1, 2, and 3) | <u>15,033,750,415</u> [8550] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>221,932,246</u> [8560] |
| Less: amount offset by customer owned securities | <u>-219,153,334</u> [8570] <u>2,778,912</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>15,036,529,327</u> [8590] |
| Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. Deposited in cleared swaps customer segregated accounts at banks | |
| A. Cash | <u>1,281,663,642</u> [8600] |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>718,000,000</u> [8610] |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>191,651,671</u> [8620] |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| A. Cash | <u>9,091,059,919</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>4,493,269,438</u> [8650] |
| 9. Net settlement from (to) derivatives clearing organizations | <u>-56,735,598</u> [8660] |
| 10. Cleared swaps options | |
| A. Value of open cleared swaps long option contracts | <u>230,712,127</u> [8670] |
| B. Value of open cleared swaps short option contracts | <u>-199,967,403</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>15,749,653,796</u> [8720] |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>713,124,469</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>668,124,469</u> [8770] |