

# WINJAMMER FILING

INITIAL

End Date:5/21/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:5/22/2024

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Daily Segregation - Cover Page

|                       |                                      |
|-----------------------|--------------------------------------|
| Name of Company       | <u>Barclays Capital Inc.</u>         |
| Contact Name          | <u>Anthony Vavricka</u>              |
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| 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

**INITIAL****End Date:5/21/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/22/2024****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

|    |   |  |
|----|---|--|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                |
|    | A. Cash   | <u>3,758,995,699</u> [7315]                    |
|    | B. Securities (at market)   | <u>1,125,603,980</u> [7317]                    |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>122,808,140</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>9,702,953</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-2,080,438</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>5,015,030,334</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>10,254,598</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-10,209,667</u> [7352] <u>44,931</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>5,015,075,265</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>5,015,075,265</u> [7360]                    |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>835,241,201</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>835,241,201</u> [7530]            |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>1,072,540,360</u> [7540]                          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>1,072,540,360</u> [7570]          |
| 3.  | Equities with registered futures commission merchants   |  |
|     | A. Cash   | <u>0</u> [7580]                                      |
|     | B. Securities   | <u>0</u> [7590]                                      |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [7600]                                      |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                      |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>0</u> [7620]                      |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |  |
|     | A. Cash   | <u>0</u> [7640]                                      |
|     | B. Securities   | <u>0</u> [7650]                                      |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                      |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                      |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                      |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|     | A. Cash   | <u>2,869,510,372</u> [7700]                          |
|     | B. Securities   | <u>327,063,737</u> [7710]                            |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>122,808,140</u> [7720]                            |
|     | D. Value of long option contracts   | <u>9,702,953</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-2,080,438</u> [7735] <u>3,327,004,764</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                                      |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                      |
| 8.  | Total funds in separate section 30.7 accounts   | <u>5,234,786,325</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>219,711,060</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>81,000,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>138,711,060</u> [7785]                            |

**INITIAL****End Date:5/21/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/22/2024****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>10,771,445,594</u> [7010]                     |
|     | B. Securities (at market)   | <u>6,195,984,588</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-565,788,969</u> [7030]                       |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>2,892,085,554</u> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,352,670,186</u> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>16,941,056,581</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>140,867,598</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-140,692,270</u> [7047] <u>175,328</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>16,941,231,909</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>660,685,671</u> [7070]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>256,000,000</u> [7080]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>197,418,207</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>6,037,682,752</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>5,998,566,381</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>87,981,384</u> [7130]                         |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>2,892,085,554</u> [7132]                      |
|     | B. Value of open short option contracts   | <u>-2,352,670,186</u> [7133]                     |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>10,578,038</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>17,288,327,801</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>347,095,892</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>160,095,892</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>6,423,860,713</u> [8500]                   |
| B. Securities (at market)   | <u>4,672,917,451</u> [8510]                   |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>4,527,593,768</u> [8520]                   |
| 3. Cleared swaps options  |   |
| A. Market value of open cleared swaps option contracts purchased  | <u>0</u> [8530]                               |
| B. Market value of open cleared swaps option contracts granted (sold)                                       | <u>0</u> [8540]                               |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)   | <u>15,624,371,932</u> [8550]                  |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>18,998,423</u> [8560]                      |
| Less: amount offset by customer owned securities  | <u>-18,989,530</u> [8570] <u>8,893</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>15,624,380,825</u> [8590]                  |
| Funds in Cleared Swaps Customer Segregated Accounts   |   |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |   |
| A. Cash   | <u>1,657,356,807</u> [8600]                   |
| B. Securities representing investments of cleared swaps customers' funds (at market)                        | <u>236,000,000</u> [8610]                     |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                       | <u>439,875,079</u> [8620]                     |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |   |
| A. Cash   | <u>9,549,454,794</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>4,233,042,372</u> [8650]                   |
| 9. Net settlement from (to) derivatives clearing organizations  | <u>-21,031,538</u> [8660]                     |
| 10. Cleared swaps options   |   |
| A. Value of open cleared swaps long option contracts  | <u>0</u> [8670]                               |
| B. Value of open cleared swaps short option contracts   | <u>0</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> <u>0</u> [8715]                      |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)                             | <u>16,094,697,514</u> [8720]                  |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>470,316,689</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>425,316,689</u> [8770]                     |