

# WINJAMMER FILING

INITIAL

End Date:12/6/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:12/9/2024

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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>330,000,000</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>100,000,000</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>150,000,000</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:12/6/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:12/9/2024****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 3,596,246,712 [7315]
  - B. Securities (at market) 1,012,648,129 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 304,045,335 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 6,396,663 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -928,650 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 4,918,408,189 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 24,901,136 [7351]
- Less: amount offset by customer owned securities -24,765,893 [7352] 135,243 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 4,918,543,432 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 4,918,543,432 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 687,286,741 [7500]
  - B. Other banks qualified under Regulation 30.7 0 [7520] 687,286,741 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 1,120,920,321 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 1,120,920,321 [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 2,759,067,938 [7700]
  - B. Securities 292,727,715 [7710]
  - C. Unrealized gain (loss) on open futures contracts 304,045,335 [7720]
  - D. Value of long option contracts 6,396,663 [7730]
  - E. Value of short option contracts -928,650 [7735] 3,361,309,001 [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 5,169,516,063 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 250,972,631 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 100,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 150,972,631 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>7,789,743,595</u> [7010]
	B. Securities (at market)	<u>9,518,852,916</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,606,009,654</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,120,907,101</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,090,811,122</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,732,682,836</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>38,005,116</u> [7045]
	Less: amount offset by customer securities	<u>-37,779,465</u> [7047] <u>225,651</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,732,908,487</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>626,576,227</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>362,960,607</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,414,816,795</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,700,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>9,155,892,309</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-113,230,198</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,120,907,101</u> [7132]
	B. Value of open short option contracts	<u>-2,090,811,122</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>17,442,008</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>16,194,553,727</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>461,645,240</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>330,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>131,645,240</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>4,403,360,513</u> [8500]
	B. Securities (at market)	<u>4,258,576,840</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>7,899,481,296</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>224,511,354</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-177,974,967</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,607,955,036</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>65,916,279</u> [8560]
	Less: amount offset by customer owned securities	<u>-65,902,469</u> [8570] <u>13,810</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,607,968,846</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,283,276,652</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>50,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>301,432,045</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>10,521,344,227</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>3,957,144,795</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-172,045,259</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>224,511,354</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-177,974,967</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>16,987,688,847</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>379,720,001</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>150,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>229,720,001</u> [8770]