

WINJAMMER FILING

INITIAL

End Date:10/3/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:10/4/2024

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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>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>91,000,000</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>59,000,000</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:10/3/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/4/2024****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 3,868,250,231 [7315]
 - B. Securities (at market) 1,353,936,538 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 557,273,217 [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade 11,580,738 [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade -2,771,300 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 5,788,269,424 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 2,264,314 [7351]
Less: amount offset by customer owned securities -2,243,291 [7352] 21,023 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,788,290,447 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,788,290,447 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States 498,956,051 [7500]
 - B. Other banks qualified under Regulation 30.7 0 [7520] 498,956,051 [7530]
2. Securities
 - A. In safekeeping with banks located in the United States 2,104,191,919 [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 2,104,191,919 [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 2,607,053,588 [7700]
 - B. Securities 293,744,620 [7710]
 - C. Unrealized gain (loss) on open futures contracts 557,273,217 [7720]
 - D. Value of long option contracts 11,580,738 [7730]
 - E. Value of short option contracts -2,771,300 [7735] 3,466,880,863 [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 6,070,028,833 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 281,738,386 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 91,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 190,738,386 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>5,933,309,340</u> [7010]
	B. Securities (at market)	<u>8,203,399,615</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,429,292,330</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,459,042,208</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,249,754,641</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,775,288,852</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>115,422,257</u> [7045]
	Less: amount offset by customer securities	<u>-115,372,764</u> [7047] <u>49,493</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,775,338,345</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>648,202,959</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>458,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>207,721,488</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,634,053,297</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>7,995,678,127</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>388,034,641</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,459,042,208</u> [7132]
	B. Value of open short option contracts	<u>-2,249,754,641</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>15,997,918</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>16,256,975,997</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>481,637,652</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>151,637,652</u> [7198]
	Excess	

INITIAL**End Date:10/3/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/4/2024****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>5,694,174,254</u> [8500]
	B. Securities (at market)	<u>4,325,070,536</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>6,735,983,334</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>207,943,847</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-86,441,178</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,876,730,793</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>28,844,480</u> [8560]
	Less: amount offset by customer owned securities	<u>-28,801,776</u> [8570] <u>42,704</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,876,773,497</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,291,418,539</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>895,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>499,955,439</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>10,518,391,435</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>3,825,115,097</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>205,895,159</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>207,943,847</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-86,441,178</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>17,357,278,338</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>480,504,841</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>59,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>421,504,841</u> [8770]