

# WINJAMMER FILING

INITIAL

End Date:9/16/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:9/17/2024

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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>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:9/16/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:9/17/2024****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

	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<b>0</b> [7305]
1.	A. Cash	<b>5,013,341,974</b> [7315]
	B. Securities (at market)	<b>1,139,457,092</b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>-455,072,290</b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b>10,372,213</b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>-2,096,700</b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>5,706,002,289</b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>15,889,870</b> [7351]
	Less: amount offset by customer owned securities	<b>-13,079,616</b> [7352] <b>2,810,254</b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b>5,708,812,543</b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>5,708,812,543</b> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<b>1,623,671,453</b> [7500]
	B. Other banks qualified under Regulation 30.7	<b>0</b> [7520] <b>1,623,671,453</b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b>899,355,760</b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b>0</b> [7560] <b>899,355,760</b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b>0</b> [7580]
	B. Securities	<b>0</b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b>0</b> [7600]
	D. Value of long option contracts	<b>0</b> [7610]
	E. Value of short option contracts	<b>0</b> [7615] <b>0</b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b>0</b> [7640]
	B. Securities	<b>0</b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b>3,606,031,369</b> [7700]
	B. Securities	<b>250,101,332</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>-455,072,290</b> [7720]
	D. Value of long option contracts	<b>10,372,213</b> [7730]
	E. Value of short option contracts	<b>-2,096,700</b> [7735] <b>3,409,335,924</b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b>5,932,363,137</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>223,550,594</b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>91,000,000</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>132,550,594</b> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>7,899,286,936</u> [7010]
	B. Securities (at market)	<u>8,682,498,595</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,876,831,045</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,962,156,579</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,703,108,130</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>14,964,002,935</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>137,274,965</u> [7045]
	Less: amount offset by customer securities	<u>-137,206,750</u> [7047] <u>68,215</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>14,964,071,150</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>831,356,399</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>30,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>358,499,724</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,786,482,385</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,975,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,323,998,871</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-153,781,391</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,962,156,579</u> [7132]
	B. Value of open short option contracts	<u>-2,703,108,130</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>16,293,148</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>15,426,897,585</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>462,826,435</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>132,826,435</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>5,769,942,573</u> [8500]
	B. Securities (at market)	<u>4,554,898,582</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>6,063,138,200</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>308,708,480</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-220,166,760</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,476,521,075</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>15,040,475</u> [8560]
	Less: amount offset by customer owned securities	<u>-15,031,970</u> [8570] <u>8,505</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,476,529,580</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,489,403,033</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>371,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>347,326,713</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>10,431,240,928</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>4,207,571,869</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-31,073,784</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>308,708,480</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-220,166,760</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>16,904,010,479</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>427,480,899</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>368,480,899</u> [8770]