

# WINJAMMER FILING

INITIAL

End Date:9/30/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:10/1/2024

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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:9/30/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/1/2024****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>3,960,940,671</u> [7315]                     |
|    | B. Securities (at market)   | <u>1,398,201,297</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>499,181,692</u> [7325]                       |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>11,339,114</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-2,670,200</u> [7337]                        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>5,866,992,574</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>31,727,530</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-31,111,826</u> [7352] <u>615,704</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>5,867,608,278</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>5,867,608,278</u> [7360]                     |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>1,588,649,899</u> [7500]                          |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>1,588,649,899</u> [7530]          |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>1,149,192,568</u> [7540]                          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>1,149,192,568</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>2,597,069,464</u> [7700]                          |
|     | B. Securities   | <u>249,008,730</u> [7710]                            |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>499,181,691</u> [7720]                            |
|     | D. Value of long option contracts   | <u>11,339,114</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-2,670,200</u> [7735] <u>3,353,928,799</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>6,091,771,266</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>224,162,988</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>91,000,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>133,162,988</u> [7785]                            |

**INITIAL****End Date:9/30/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/1/2024****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>6,316,313,988</u> [7010]
	B. Securities (at market)	<u>8,590,229,866</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>870,509,273</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,442,559,569</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,214,492,970</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,005,119,726</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>51,408,750</u> [7045]
	Less: amount offset by customer securities	<u>-50,707,351</u> [7047] <u>701,399</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,005,821,125</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>76,582,970</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>340,225,777</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>7,247,654,679</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,250,004,089</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>306,059,539</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,442,559,569</u> [7132]
	B. Value of open short option contracts	<u>-2,214,492,970</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>16,045,406</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>16,464,639,059</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>458,817,934</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>128,817,934</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><b>6,081,369,546</b></u> [8500]
	B. Securities (at market)	<u><b>4,287,563,743</b></u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u><b>6,749,843,185</b></u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u><b>236,074,600</b></u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u><b>-111,715,319</b></u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u><b>17,243,135,755</b></u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u><b>35,973,410</b></u> [8560]
	Less: amount offset by customer owned securities	<u><b>-35,349,510</b></u> [8570] <u><b>623,900</b></u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u><b>17,243,759,655</b></u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u><b>209,895,460</b></u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>419,509,925</b></u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u><b>12,751,541,592</b></u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>3,868,053,818</b></u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u><b>296,773,085</b></u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u><b>236,074,600</b></u> [8670]
	B. Value of open cleared swaps short option contracts	<u><b>-111,715,319</b></u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u><b>0</b></u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>0</b></u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u><b>0</b></u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>0</b></u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u><b>17,670,133,161</b></u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>426,373,506</b></u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u><b>59,000,000</b></u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u><b>367,373,506</b></u> [8770]