

# WINJAMMER FILING

INITIAL

End Date:11/15/2024

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II

Submit Date:11/18/2024

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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:11/15/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:11/18/2024****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

**3,279,092,072** [7315]

B. Securities (at market)

**1,027,492,895** [7317]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

**490,732,543** [7325]

## 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

**8,397,585** [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

**-1,138,500** [7337]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

**4,804,576,595** [7345]

## 5. Account liquidating to a deficit and account with a debit balances - gross amount

**21,433,944** [7351]

Less: amount offset by customer owned securities

**-20,212,727** [7352] **1,221,217** [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

**4,805,797,812** [7355]

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

**4,805,797,812** [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

**701,367,647** [7500]

B. Other banks qualified under Regulation 30.7

**0** [7520] **701,367,647** [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

**1,324,466,818** [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

**0** [7560] **1,324,466,818** [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

**2,240,563,574** [7700]

B. Securities

**271,026,077** [7710]

C. Unrealized gain (loss) on open futures contracts

**490,732,543** [7720]

D. Value of long option contracts

**8,397,585** [7730]

E. Value of short option contracts

**-1,138,500** [7735] **3,009,581,279** [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

**5,035,415,744** [7770]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

**229,617,932** [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

**138,617,932** [7785]

**INITIAL****End Date:11/15/2024****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II****Submit Date:11/18/2024****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>3,240,730,627</u> [7010]
	B. Securities (at market)	<u>8,432,964,350</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>4,555,270,099</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,393,688,325</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,390,907,446</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,231,745,955</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>44,175,239</u> [7045]
	Less: amount offset by customer securities	<u>-43,907,315</u> [7047] <u>267,924</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,232,013,879</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>409,458,761</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>485,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>346,477,701</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,301,249,440</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>8,086,486,649</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-656,433,829</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,393,688,325</u> [7132]
	B. Value of open short option contracts	<u>-2,390,907,446</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>18,430,841</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>16,693,450,442</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>461,436,563</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>131,436,563</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>3,401,169,216</u> [8500]
B. Securities (at market)	<u>4,080,837,714</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>9,075,669,110</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>233,754,507</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>-153,559,818</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,637,870,729</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,886,178</u> [8560]
Less: amount offset by customer owned securities	<u>-8,870,663</u> [8570] <u>15,515</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,637,886,244</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>2,460,310,889</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>100,000,000</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>398,847,737</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>10,264,042,289</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>3,681,989,977</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>94,709,955</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>233,754,507</u> [8670]
B. Value of open cleared swaps short option contracts	<u>-153,559,818</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>17,080,095,536</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>442,209,292</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>383,209,292</u> [8770]