

**WINJAMMER FILING**

**INITIAL**

**End Date:5/4/2026**

**Firm Name:Barclays Capital Inc**

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:5/5/2026**

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**Daily Segregation - Cover Page**

Name of Company

**Barclays Capital Inc.**

Contact Name

**Anthony Vavricka**

Contact Phone Number

**212-412-1885**

Contact Email Address

**anthony.vavricka@barclays.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**360,000,000**

**0**

**0 0**

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**100,000,000**

**0**

**0 0**

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**150,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

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**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>4,766,975,132</u> [7315]
	B. Securities (at market)	<u>1,195,049,045</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>241,917,510</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>15,178,296</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-5,945,695</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>6,213,174,288</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>16,055,439</u> [7351]
	Less: amount offset by customer owned securities	<u>-14,792,180</u> [7352] <u>1,263,259</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>6,214,437,547</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>6,214,437,547</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>1,722,230,832</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>1,722,230,832</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>777,928,845</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>777,928,845</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>3,245,213,759</u> [7700]
	B. Securities	<u>517,120,204</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>241,917,510</u> [7720]
	D. Value of long option contracts	<u>15,178,296</u> [7730]
	E. Value of short option contracts	<u>-5,945,695</u> [7735] <u>4,013,484,074</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>6,513,643,751</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>299,206,204</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>100,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>199,206,204</u> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>14,079,198,311</u></b> [7010]
	B. Securities (at market)	<b><u>6,354,111,426</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>825,993,134</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>6,683,910,037</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-5,580,688,016</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>22,362,524,892</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>153,047,542</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-118,758,733</u></b> [7047] <b><u>34,288,809</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>22,396,813,701</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,215,381,386</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>100,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>358,645,867</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>8,414,241,405</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>5,501,312,500</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>5,995,465,559</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>248,368,934</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>6,683,910,037</u></b> [7132]
	B. Value of open short option contracts	<b><u>-5,580,688,016</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>36,319,149</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7170]
12.	Segregated funds on hand	<b><u>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>22,972,956,821</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>576,143,120</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>360,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>216,143,120</u></b> [7198]

**INITIAL****End Date:5/4/2026****Firm Name:Barclays Capital Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:5/5/2026****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	<b><u>6,071,874,119</u></b> [8500]
	B. Securities (at market)	<b><u>9,079,487,068</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>13,260,493,454</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>294,208,557</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>-259,233,380</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>28,446,829,818</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>61,485,717</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-61,380,626</u></b> [8570] <b><u>105,091</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>28,446,934,909</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>3,473,739,453</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>687,724,106</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>15,517,197,676</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>8,391,762,962</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>866,251,689</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>294,208,557</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>-259,233,380</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>28,971,651,063</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>524,716,154</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>150,000,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>374,716,154</u></b> [8770]