

# WINJAMMER FILING

INITIAL

End Date:7/9/2026

Firm Name:Barclays Capital Inc

Form:Daily Seg - FOCUS II - Daily

Submit Date:7/10/2026

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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

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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

**INITIAL****End Date:7/9/2026****Firm Name:Barclays Capital Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:7/10/2026****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>5,108,719,608</u> [7315]                     |
|    | B. Securities (at market)                                                                                 | <u>1,316,950,095</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>485,069,666</u> [7325]                       |
| 3. | Exchange traded options                                                                                   |                                                 |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>6,017,600</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-247,404</u> [7337]                          |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>6,916,509,565</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>60,112,965</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-59,791,251</u> [7352] <u>321,714</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>6,916,831,279</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>6,916,831,279</u> [7360]                     |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |                                                                                                         |                                                    |
|-----|---------------------------------------------------------------------------------------------------------|----------------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                                    |
|     | A. Banks located in the United States                                                                   | <u>2,068,595,985</u> [7500]                        |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>0</u> [7520] <u>2,068,595,985</u> [7530]        |
| 2.  | Securities                                                                                              |                                                    |
|     | A. In safekeeping with banks located in the United States                                               | <u>731,277,312</u> [7540]                          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>731,277,312</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>3,141,129,528</u> [7700]                        |
|     | B. Securities                                                                                           | <u>785,672,794</u> [7710]                          |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>485,069,666</u> [7720]                          |
|     | D. Value of long option contracts                                                                       | <u>6,017,600</u> [7730]                            |
|     | E. Value of short option contracts                                                                      | <u>-247,404</u> [7735] <u>4,417,642,184</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>7,217,515,481</u> [7770]                        |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>300,684,202</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>200,684,202</u> [7785]                          |

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

|     |                                                                                             |                                                    |
|-----|---------------------------------------------------------------------------------------------|----------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                    |
|     | A. Cash                                                                                     | <u>15,013,673,360</u> [7010]                       |
|     | B. Securities (at market)                                                                   | <u>5,883,345,129</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-481,875,975</u> [7030]                         |
| 3.  | Exchange traded options                                                                     |                                                    |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>7,497,600,456</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-6,186,674,765</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>21,726,068,205</u> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>78,576,998</u> [7045]                           |
|     | Less: amount offset by customer securities                                                  | <u>-49,360,464</u> [7047] <u>29,216,534</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>21,755,284,739</u> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                    |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                    |
|     | A. Cash                                                                                     | <u>454,666,855</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>368,173,409</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                    |
|     | A. Cash                                                                                     | <u>9,405,069,821</u> [7100]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>5,497,062,070</u> [7110]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>5,515,171,720</u> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-217,975,986</u> [7130]                         |
| 10. | Exchange traded options                                                                     |                                                    |
|     | A. Value of open long option contracts                                                      | <u>7,497,600,456</u> [7132]                        |
|     | B. Value of open short option contracts                                                     | <u>-6,186,674,765</u> [7133]                       |
| 11. | Net equities with other FCMs                                                                |                                                    |
|     | A. Net liquidating equity                                                                   | <u>30,065,489</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>22,363,159,069</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>607,874,330</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>360,000,000</u> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>247,874,330</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>8,578,086,845</u> [8500]                         |
| B. Securities (at market)                                                                                   | <u>8,928,192,775</u> [8510]                         |
| 2. Net unrealized profit (loss) in open cleared swaps                                                       | <u>9,411,461,341</u> [8520]                         |
| 3. Cleared swaps options                                                                                    |                                                     |
| A. Market value of open cleared swaps option contracts purchased                                            | <u>185,719,899</u> [8530]                           |
| B. Market value of open cleared swaps option contracts granted (sold)                                       | <u>-177,054,653</u> [8540]                          |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)                                                             | <u>26,926,406,207</u> [8550]                        |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>139,142,585</u> [8560]                           |
| Less: amount offset by customer owned securities                                                            | <u>-113,929,683</u> [8570] <u>25,212,902</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>26,951,619,109</u> [8590]                        |
| Funds in Cleared Swaps Customer Segregated Accounts                                                         |                                                     |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                         |                                                     |
| A. Cash                                                                                                     | <u>3,431,122,911</u> [8600]                         |
| B. Securities representing investments of cleared swaps customers' funds (at market)                        | <u>0</u> [8610]                                     |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                       | <u>376,613,040</u> [8620]                           |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                                     |
| A. Cash                                                                                                     | <u>15,811,514,055</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>8,551,579,735</u> [8650]                         |
| 9. Net settlement from (to) derivatives clearing organizations                                              | <u>-387,715,212</u> [8660]                          |
| 10. Cleared swaps options                                                                                   |                                                     |
| A. Value of open cleared swaps long option contracts                                                        | <u>185,719,899</u> [8670]                           |
| B. Value of open cleared swaps short option contracts                                                       | <u>-177,054,653</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>27,791,779,775</u> [8720]                        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>840,160,666</u> [8730]                           |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>150,000,000</u> [8760]                           |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>690,160,666</u> [8770]                           |