

WINJAMMER FILING

INITIAL

End Date:7/31/2026

Firm Name:Barclays Capital Inc

Form:Daily Seg - FOCUS II - Daily

Submit Date:8/3/2026

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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>360,000,000</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>100,000,000</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>150,000,000</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:7/31/2026****Firm Name:Barclays Capital Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:8/3/2026****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

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash **5,258,014,357** [7315]
 - B. Securities (at market) **1,282,495,048** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **423,110,118** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **3,871,628** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-93,815** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **6,967,397,336** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **15,254,627** [7351]
Less: amount offset by customer owned securities **-15,152,662** [7352] **101,965** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **6,967,499,301** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **6,967,499,301** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **2,013,880,416** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **2,013,880,416** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **510,568,077** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **510,568,077** [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 **3,546,704,519** [7700]
 - B. Securities **771,926,970** [7710]
 - C. Unrealized gain (loss) on open futures contracts **423,110,118** [7720]
 - D. Value of long option contracts **3,871,628** [7730]
 - E. Value of short option contracts **-93,815** [7735] **4,745,519,420** [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 **7,269,967,913** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **302,468,612** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **100,000,000** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **202,468,612** [7785]

INITIAL**End Date:7/31/2026****Firm Name:Barclays Capital Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:8/3/2026****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>14,618,542,257</u> [7010]
	B. Securities (at market)	<u>5,985,930,572</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,740,952,684</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>7,279,396,496</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-6,083,456,821</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>23,541,365,188</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>147,784,681</u> [7045]
	Less: amount offset by customer securities	<u>-111,670,024</u> [7047] <u>36,114,657</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>23,577,479,845</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>78,872,971</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>358,876,034</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>17,140,569,400</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>5,627,054,538</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-281,487,957</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>7,279,396,496</u> [7132]
	B. Value of open short option contracts	<u>-6,083,456,821</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>52,781,441</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>24,172,606,102</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>595,126,257</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 Excess	<u>235,126,257</u> [7198]

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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>7,151,796,030</u> [8500]
B. Securities (at market)	<u>8,633,200,412</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>11,647,645,790</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>261,603,419</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>-235,736,759</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>27,458,508,892</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>81,711,212</u> [8560]
Less: amount offset by customer owned securities	<u>-81,098,581</u> [8570] <u>612,631</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>27,459,121,523</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>314,871,192</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>952,185,931</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>18,207,402,969</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>7,681,014,481</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>813,091,984</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>261,603,419</u> [8670]
B. Value of open cleared swaps short option contracts	<u>-235,736,759</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>27,994,433,217</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>535,311,694</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>385,311,694</u> [8770]