

# WINJAMMER FILING

INITIAL

End Date:9/4/2026

Firm Name:Barclays Capital Inc

Form:Daily Seg - FOCUS II - Daily

Submit Date:9/7/2026

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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:9/4/2026****Firm Name:Barclays Capital Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:9/7/2026****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>5,615,735,707</u> [7315]                          |
|                                                             | B. Securities (at market)                                                                                 | <u>1,366,742,655</u> [7317]                          |
| 2.                                                          | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>277,140,189</u> [7325]                            |
| 3.                                                          | Exchange traded options                                                                                   |                                                      |
|                                                             | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>6,486,085</u> [7335]                              |
|                                                             | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-4,162,478</u> [7337]                             |
| 4.                                                          | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>7,261,942,158</u> [7345]                          |
| 5.                                                          | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>22,914,746</u> [7351]                             |
|                                                             | Less: amount offset by customer owned securities                                                          | <u>-22,843,812</u> [7352] <u>70,934</u> [7354]       |
| 6.                                                          | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>7,262,013,092</u> [7355]                          |
| 7.                                                          | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>7,262,013,092</u> [7360]                          |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |                                                                                                           |                                                      |
| 1.                                                          | Cash in banks                                                                                             |                                                      |
|                                                             | A. Banks located in the United States                                                                     | <u>2,047,722,004</u> [7500]                          |
|                                                             | B. Other banks qualified under Regulation 30.7                                                            | <u>0</u> [7520] <u>2,047,722,004</u> [7530]          |
| 2.                                                          | Securities                                                                                                |                                                      |
|                                                             | A. In safekeeping with banks located in the United States                                                 | <u>725,432,204</u> [7540]                            |
|                                                             | B. In safekeeping with other banks qualified under Regulation 30.7                                        | <u>0</u> [7560] <u>725,432,204</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>3,749,487,155</u> [7700]                          |
|                                                             | B. Securities                                                                                             | <u>841,310,453</u> [7710]                            |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>277,140,189</u> [7720]                            |
|                                                             | D. Value of long option contracts                                                                         | <u>6,486,085</u> [7730]                              |
|                                                             | E. Value of short option contracts                                                                        | <u>-4,162,478</u> [7735] <u>4,870,261,404</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>7,643,415,612</u> [7770]                          |
| 9.                                                          | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>381,402,520</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>281,402,520</u> [7785]                            |

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

|                              |                                                                                             |                                                    |
|------------------------------|---------------------------------------------------------------------------------------------|----------------------------------------------------|
| 1.                           | Net ledger balance                                                                          |                                                    |
|                              | A. Cash                                                                                     | <u>13,598,250,428</u> [7010]                       |
|                              | B. Securities (at market)                                                                   | <u>6,383,601,738</u> [7020]                        |
| 2.                           | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>120,167,606</u> [7030]                          |
| 3.                           | Exchange traded options                                                                     |                                                    |
|                              | A. Add market value of open option contracts purchased on a contract market                 | <u>6,380,928,422</u> [7032]                        |
|                              | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-5,255,034,173</u> [7033]                       |
| 4.                           | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>21,227,914,021</u> [7040]                       |
| 5.                           | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>89,095,327</u> [7045]                           |
|                              | Less: amount offset by customer securities                                                  | <u>-73,367,848</u> [7047] <u>15,727,479</u> [7050] |
| 6.                           | Amount required to be segregated (add lines 4 and 5)                                        | <u>21,243,641,500</u> [7060]                       |
| FUNDS IN SEGREGATED ACCOUNTS |                                                                                             |                                                    |
| 7.                           | Deposited in segregated funds bank accounts                                                 |                                                    |
|                              | A. Cash                                                                                     | <u>1,029,777,270</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>519,651,762</u> [7090]                          |
| 8.                           | Margins on deposit with derivatives clearing organizations of contract markets              |                                                    |
|                              | A. Cash                                                                                     | <u>7,956,844,703</u> [7100]                        |
|                              | B. Securities representing investments of customers' funds (at market)                      | <u>5,493,907,500</u> [7110]                        |
|                              | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>5,863,949,976</u> [7120]                        |
| 9.                           | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-69,770,077</u> [7130]                          |
| 10.                          | Exchange traded options                                                                     |                                                    |
|                              | A. Value of open long option contracts                                                      | <u>6,380,928,422</u> [7132]                        |
|                              | B. Value of open short option contracts                                                     | <u>-5,255,034,173</u> [7133]                       |
| 11.                          | Net equities with other FCMs                                                                |                                                    |
|                              | A. Net liquidating equity                                                                   | <u>65,392,131</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>21,985,647,514</u> [7180]                       |
| 14.                          | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>742,006,014</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>382,006,014</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>5,187,325,619</u> [8500]                        |
| B. Securities (at market)                                                                                   | <u>8,317,882,821</u> [8510]                        |
| 2. Net unrealized profit (loss) in open cleared swaps                                                       | <u>13,694,814,554</u> [8520]                       |
| 3. Cleared swaps options                                                                                    |                                                    |
| A. Market value of open cleared swaps option contracts purchased                                            | <u>193,602,873</u> [8530]                          |
| B. Market value of open cleared swaps option contracts granted (sold)                                       | <u>-125,489,820</u> [8540]                         |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)                                                             | <u>27,268,136,047</u> [8550]                       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>166,580,980</u> [8560]                          |
| Less: amount offset by customer owned securities                                                            | <u>-160,457,451</u> [8570] <u>6,123,529</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>27,274,259,576</u> [8590]                       |
| Funds in Cleared Swaps Customer Segregated Accounts                                                         |                                                    |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                         |                                                    |
| A. Cash                                                                                                     | <u>2,483,102,501</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>616,696,494</u> [8620]                          |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                                    |
| A. Cash                                                                                                     | <u>16,695,786,954</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>7,701,186,327</u> [8650]                        |
| 9. Net settlement from (to) derivatives clearing organizations                                              | <u>238,554,268</u> [8660]                          |
| 10. Cleared swaps options                                                                                   |                                                    |
| A. Value of open cleared swaps long option contracts                                                        | <u>193,602,873</u> [8670]                          |
| B. Value of open cleared swaps short option contracts                                                       | <u>-125,489,820</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>27,803,439,597</u> [8720]                       |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>529,180,021</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>379,180,021</u> [8770]                          |