

# WINJAMMER FILING

INITIAL

End Date:2/25/2026

Firm Name:Barclays Capital Inc.

Form:Daily Seg - FOCUS II - Daily

Submit Date:2/26/2026

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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

**INITIAL****End Date:2/25/2026****Firm Name:Barclays Capital Inc.****Form:Daily Seg - FOCUS II - Daily****Submit Date:2/26/2026****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>4,299,844,118</u> [7315]                        |
|   | B. Securities (at market)   | <u>1,394,953,624</u> [7317]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>737,977,804</u> [7325]                          |
| 3.  | Exchange traded options   |  |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>4,690,180</u> [7335]                            |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-280,553</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>6,437,185,173</u> [7345]                        |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>9,542,699</u> [7351]                            |
|   | Less: amount offset by customer owned securities  | <u>-9,280,252</u> [7352] <u>262,447</u> [7354]     |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>6,437,447,620</u> [7355]                        |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>6,437,447,620</u> [7360]                        |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>1,732,275,378</u> [7500]                        |
|   | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>1,732,275,378</u> [7530]        |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>1,053,728,592</u> [7540]                        |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,053,728,592</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>2,717,116,929</u> [7700]                        |
|   | B. Securities   | <u>541,225,043</u> [7710]                          |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>737,977,804</u> [7720]                          |
|   | D. Value of long option contracts   | <u>4,690,180</u> [7730]                            |
|   | E. Value of short option contracts  | <u>-280,553</u> [7735] <u>4,000,729,403</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>6,786,733,373</u> [7770]                        |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>349,285,753</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>249,285,753</u> [7785]                          |

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>10,941,955,651</u> [7010]                       |
|     | B. Securities (at market)   | <u>8,552,850,789</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-695,030,504</u> [7030]                         |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>3,352,494,106</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,804,567,919</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>19,347,702,123</u> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>75,729,904</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-51,869,132</u> [7047] <u>23,860,772</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>19,371,562,895</u> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>39,043,700</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>357,139,042</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>6,836,794,877</u> [7100]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>4,299,625,000</u> [7110]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>8,195,711,747</u> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>71,412,124</u> [7130]                           |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>3,352,494,106</u> [7132]                        |
|     | B. Value of open short option contracts   | <u>-2,804,567,919</u> [7133]                       |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>14,105,995</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>20,361,758,672</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>990,195,777</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>630,195,777</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>9,236,892,822</u> [8500]                       |
|     | B. Securities (at market)  | <u>8,853,061,124</u> [8510]                       |
| 2.  | Net unrealized profit (loss) in open cleared swaps   | <u>7,422,332,278</u> [8520]                       |
| 3.  | Cleared swaps options  |   |
|     | A. Market value of open cleared swaps option contracts purchased   | <u>154,399,400</u> [8530]                         |
|     | B. Market value of open cleared swaps option contracts granted (sold)                                    | <u>-152,954,916</u> [8540]                        |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)   | <u>25,513,730,708</u> [8550]                      |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>20,011,991</u> [8560]                          |
|     | Less: amount offset by customer owned securities   | <u>-14,324,238</u> [8570] <u>5,687,753</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>25,519,418,461</u> [8590]                      |
|     | Funds in Cleared Swaps Customer Segregated Accounts  |   |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks   |   |
|     | A. Cash  | <u>2,366,315,894</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>583,321,111</u> [8620]                         |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |   |
|     | A. Cash  | <u>14,484,852,923</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>8,269,740,013</u> [8650]                       |
| 9.  | Net settlement from (to) derivatives clearing organizations  | <u>264,731,882</u> [8660]                         |
| 10. | Cleared swaps options  |   |
|     | A. Value of open cleared swaps long option contracts   | <u>154,399,400</u> [8670]                         |
|     | B. Value of open cleared swaps short option contracts  | <u>-152,954,916</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>25,970,406,307</u> [8720]                      |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>450,987,846</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>300,987,846</u> [8770]                         |