

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
DAIWA CAPITAL MARKETS AMERICA INC.

as of 03/31/2020

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

| | | | | |
|----|---|-------|------|------|
| 1. | Net ledger balance | | | |
| | A. Cash | 0 | | 7010 |
| | B. Securities (at market) | 0 | | 7020 |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | 0 | | 7030 |
| 3. | Exchange Traded Options | | | |
| | A. Add market value of open option contracts purchased on a contract market | 0 | | 7032 |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | (0) | | 7033 |
| 4. | Net equity (deficit) (add lines 1, 2, and 3) | 0 | | 7040 |
| 5. | Accounts liquidating to a deficit and accounts with debit balances | | | |
| | Gross Amount | 0 | 7045 | |
| | Less: amount offset by customer owned securities (| 0) | 7047 | 0 |
| 6. | Amount required to be segregated (add lines 4 and 5) | 0 | | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | | |
|-----|---|-----------|--|------|
| 7. | Deposited in segregated funds bank accounts | | | |
| | A. Cash | 2,006,357 | | 7070 |
| | B. Securities representing investments of customers' funds (at market) | 0 | | 7080 |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 | | 7090 |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | | | |
| | A. Cash | 167,843 | | 7100 |
| | B. Securities representing investments of customers' funds (at market) | 0 | | 7110 |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 | | 7120 |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | 0 | | 7130 |
| 10. | Exchange traded options | | | |
| | A. Value of open long option contracts | 0 | | 7132 |
| | B. Value of open short option contracts | (0) | | 7133 |
| 11. | Net equities with other FCMs | | | |
| | A. Net liquidating equity | 0 | | 7140 |
| | B. Securities representing investments of customers' funds (at market) | 0 | | 7160 |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 | | 7170 |
| 12. | Segregating of funds on hand (describe: _____) | 0 | | 7150 |
| 13. | Total amount in segregation | 2,174,200 | | 7180 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 2,174,200 | | 7190 |
| 15. | Management Target Amount for Excess funds in segregation | 0 | | 7194 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | 2,174,200 | | 7198 |

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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 | 0 | | 7315 |
| B. Securities (at market) | 0 | | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts purchased on a foreign board of trade | 0 | | 7325 |
| 3. Exchange Traded Options | | | |
| A. Market value of open option contracts purchased on a foreign board of trade | 0 | | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade | 0 | | 7337 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | 0 | | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| Gross amount | 0 | | 7351 |
| Less: amount offset by customer owned securities (| 0 |) | 7352 |
| | 0 | | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 0 | | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6 | 0 | | 7360 |

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FUNDS DEPOSITED IN SEPERATE REGULATION 30.7 ACCOUNTS

| | | | | | |
|-----|---|---------|------|---------|---------|
| 1. | Cash in Banks | | | | |
| | A. Banks located in the United States | 59,685 | 7500 | | |
| | B. Other banks qualified under regulation 30.7 | | | | |
| | Name(s): _____ | 196,965 | 7510 | 7520 | 256,650 |
| | | | | | 7530 |
| 2. | Securities | | | | |
| | A. In safekeeping with banks located in the United States | 0 | 7540 | | |
| | B. In safekeeping with other banks qualified under regulation 30.7 | | | | |
| | Name(s): _____ | 0 | 7550 | 7560 | 0 |
| | | | | | 7570 |
| 3. | Equities with registered futures commission merchants | | | | |
| | A. Cash | 289,056 | 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 | 7620 | 289,056 |
| 4. | Amounts held by clearing corporations of foreign boards of trade | | | | |
| | Name(s): _____ | | 7630 | | |
| | A. Cash | 0 | 7640 | | |
| | B. Securities | 0 | 7650 | | |
| | C. Amount due to (from) clearing organizations - daily variation | 0 | 7660 | | |
| | D. Value of long option contracts | 0 | 7670 | | |
| | E. Value of short option contracts | 0 | 7675 | 7680 | 0 |
| 5. | Amounts held by members of foreign boards of trade | | | | |
| | Name(s): _____ | | 7690 | | |
| | A. Cash | 0 | 7700 | | |
| | B. Securities | 0 | 7710 | | |
| | C. Unrealized gain (loss) on open futures contracts | 0 | 7720 | | |
| | D. Value of long option contracts | 0 | 7730 | | |
| | E. Value of short option contracts (_____) | 0 | 7735 | 7740 | 0 |
| 6. | Amounts with other depositories designated by a foreign board of trade | | | | |
| | Name(s): _____ | | 7750 | | 0 |
| | | | | | 7760 |
| 7. | Segregated funds on hand (describe: _____) | | | | 0 |
| | | | | | 7765 |
| 8. | Total funds in separate section 30.7 accounts | | | 545,706 | 7770 |
| 9. | Excess (deficiency) set Aside Funds for Secured Amount (subtract line 7 Secured Statement page T10-3 from line 8) | | | 545,706 | 7380 |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | | | 0 | 7780 |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | | | 545,706 | 7785 |

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CLEARED SWAPS CUSTOMER REQUIREMENTS

| | | | | |
|----|--|-------|------|--|
| 1. | Net ledger balance | | | |
| | A. Cash | 0 | 8500 | |
| | B. Securities (at market) | 0 | 8510 | |
| 2. | Net unrealized profit (loss) in open cleared swaps | 0 | 8520 | |
| 3. | Cleared swaps options | | | |
| | A. Market value of open cleared swaps option contracts purchased | 0 | 8530 | |
| | B. Market value of open cleared swaps option contracts granted (sold) | (0) | 8540 | |
| 4. | Net equity (deficit) add lines 1, 2, and 3 | 0 | 8550 | |
| 5. | Accounts liquidating to a deficit and accounts with debit balances | | | |
| | Gross amount | 0 | 8560 | |
| | Less: amount offset by customer owned securities () | 0 | 8570 | |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 0 | 8590 | |

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

| | | | | |
|-----|--|-------|------|--|
| 7. | Deposited in cleared swaps customer segregated accounts at banks | | | |
| | A. Cash | 0 | 8600 | |
| | B. Securities representing investments of customers' funds (at market) | 0 | 8610 | |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 | 8620 | |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| | A. Cash | 0 | 8630 | |
| | B. Securities representing investments of customers' funds (at market) | 0 | 8640 | |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 | 8650 | |
| 9. | Net settlement from (to) derivatives clearing organizations | 0 | 8660 | |
| 10. | Cleared swaps options | | | |
| | A. Value of open cleared swaps long option contracts | 0 | 8670 | |
| | B. Value of open open cleared swaps short option contracts | (0) | 8680 | |
| 11. | Net equities with other FCMs | | | |
| | A. Net liquidating equity | 0 | 8690 | |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 0 | 8700 | |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 | 8710 | |
| 12. | Cleared swaps customer funds on hand (describe: _____) | 0 | 8715 | |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | 0 | 8720 | |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | 0 | 8730 | |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | 0 | 8760 | |
| 16. | Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess | 0 | 8770 | |