

**WINJAMMER FILING**

**INITIAL**

**End Date:8/27/2021**

**Firm Name:Daiwa Capital Markets America Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/30/2021**

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**Daily Segregation - Cover Page**

Name of Company

**Daiwa Capital Markets America  
Inc.**

Contact Name

**Tom Pantelleria**

Contact Phone Number

**212-612-6391**

Contact Email Address

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.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%.

**0**  
**100**  
**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%.

**0**  
**100**  
**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%.

**0**  
**0**  
**0 0**  
**0 0**

Attach supporting documents CH

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**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 | <u>0</u> [7305]                 |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |                                 |
| A. Cash   | <u>0</u> [7315]                 |
| B. Securities (at market)   | <u>0</u> [7317]                 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>0</u> [7325]                 |
| 3. Exchange traded options  |                                 |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>0</u> [7335]                 |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>0</u> [7337]                 |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>0</u> [7345]                 |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>0</u> [7351]                 |
| Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>0</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>0</u> [7355]                 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>0</u> [7360]                 |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |   |
|--|---|
| 1. Cash in banks   |   |
| A. Banks located in the United States  | <b>59,685</b> [7500]                        |
| B. Other banks qualified under Regulation 30.7   | <b>111,289</b> [7520] <b>170,974</b> [7530] |
| 2. Securities  |   |
| A. In safekeeping with banks located in the United States  | <u>0</u> [7540]                             |
| B. In safekeeping with other banks qualified under Regulation 30.7   | <u>0</u> [7560] <u>0</u> [7570]             |
| 3. Equities with registered futures commission merchants   |   |
| A. Cash  | <b>299,622</b> [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] <b>299,622</b> [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>0</u> [7700]                             |
| B. Securities  | <u>0</u> [7710]                             |
| C. Unrealized gain (loss) on open futures contracts  | <u>0</u> [7720]                             |
| D. Value of long option contracts  | <u>0</u> [7730]                             |
| E. Value of short option contracts   | <u>0</u> [7735] <u>0</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   | <b>470,596</b> [7770]                       |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b>470,596</b> [7380]                       |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts                            | <b>1</b> [7780]                             |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                     | <b>470,595</b> [7785]                       |

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**Daily Segregation - Segregation Statement**

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

|     |   |                                 |
|-----|---|---------------------------------|
| 1.  | Net ledger balance  |                                 |
|     | A. Cash   | <u>0</u> [7010]                 |
|     | B. Securities (at market)   | <u>0</u> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>0</u> [7030]                 |
| 3.  | Exchange traded options   |                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>0</u> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>0</u> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>0</u> [7040]                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>0</u> [7045]                 |
|     | Less: amount offset by customer securities  | <u>0</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>0</u> [7060]                 |
|     | FUNDS IN SEGREGATED ACCOUNTS  |                                 |
| 7.  | Deposited in segregated funds bank accounts   |                                 |
|     | A. Cash   | <u><b>2,006,282</b></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>0</u> [7090]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                 |
|     | A. Cash   | <u><b>164,573</b></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>0</u> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>0</u> [7130]                 |
| 10. | Exchange traded options   |                                 |
|     | A. Value of open long option contracts  | <u>0</u> [7132]                 |
|     | B. Value of open short option contracts   | <u>0</u> [7133]                 |
| 11. | Net equities with other FCMs  |                                 |
|     | A. Net liquidating equity   | <u>0</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><b>2,170,855</b></u> [7180]  |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u><b>2,170,855</b></u> [7190]  |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u><b>1</b></u> [7194]          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u><b>2,170,854</b></u> [7198]  |

**INITIAL****End Date:8/27/2021****Firm Name:Daiwa Capital Markets America Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/30/2021****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>0</u> [8500]   |
|   | B. Securities (at market) <u>0</u> [8510]   |
| 2.  | Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]  |
| 3.  | Cleared swaps options   |
|   | A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]                                |
|   | B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]                           |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]  |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]               |
|   | Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]                                |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]                |
| Funds in Cleared Swaps Customer Segregated Accounts |   |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks  |
|   | A. Cash <u>0</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>0</u> [8620]           |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts        |
|   | A. Cash <u>0</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>0</u> [8650]           |
| 9.  | Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]                                     |
| 10.   | Cleared swaps options   |
|   | A. Value of open cleared swaps long option contracts <u>0</u> [8670]  |
|   | B. Value of open cleared swaps short option contracts <u>0</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>0</u> [8720]                     |
| 14.   | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]  |
| 15.   | Management Target Amount for Excess funds in cleared swaps segregated accounts <u>0</u> [8760]                  |
| 16.   | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>0</u> [8770] |