

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER  
DAIWA CAPITAL MARKETS AMERICA INC.

as of 07/31/2022

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   | 2,005,666 |  | 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   | 135,516   |  | 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   | 2,141,182 |  | 7180 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | 2,141,182 |  | 7190 |
| 15. | Management Target Amount for Excess funds in segregation                                    | 0         |  | 7194 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | 2,141,182 |  | 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   | 59,686  | 7500 |         |      |
|     | B. Other banks qualified under regulation 30.7  |         |      |         |      |
|     | Name(s): _____  | 93,152  | 7510 | 7520    | 7530 |
|     |   |         |      | 152,838 | 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    | 7570 |
|     |   |         |      | 0       | 7570 |
| 3.  | Equities with registered futures commission merchants   |         |      |         |      |
|     | A. Cash   | 272,329 | 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    | 7620 |
|     |   |         |      | 272,329 | 7620 |
| 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    | 7680 |
|     |   |         |      | 0       | 7680 |
| 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    | 7740 |
|     |   |         |      | 0       | 7740 |
| 6.  | Amounts with other depositories designated by a foreign board of trade  |         |      |         |      |
|     | Name(s): _____  |         | 7750 |         | 7760 |
|     |   |         |      | 0       | 7760 |
| 7.  | Segregated funds on hand (describe: _____ )   |         |      | 0       | 7765 |
| 8.  | Total funds in separate section 30.7 accounts   |         |      | 425,167 | 7770 |
| 9.  | Excess (deficiency) set Aside Funds for Secured Amount (subtract line 7 Secured Statement page T10-3 from line 8) |         |      | 425,167 | 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                                |         |      | 425,167 | 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 |  |