

WINJAMMER FILING

INITIAL

End Date:1/31/2024

Firm Name:Daiwa Capital Markets America Inc.

Form:Daily Seg - FOCUS II

Submit Date:2/1/2024

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**Daily Segregation - Cover Page**

Name of Company

**Daiwa Capital Markets America Inc.**

Contact Name

**Michael Carlson**

Contact Phone Number

**212-612-6376**

Contact Email Address

**michael.carlson@us.daiwacm.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	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 traded 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. Account liquidating to a deficit and account with a 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]

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>90,483</b>	[7520] <b>150,168</b> [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	0	[7560] 0 [7570]
3. Equities with registered futures commission merchants		
A. Cash	<b>293,824</b>	[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] <b>293,824</b> [7620]
4. Amounts held by clearing organizations of foreign boards of trade		
A. Cash	0	[7640]
B. Securities	0	[7650]
C. Amount due to (from) clearing organization - daily variation	0	[7660]
D. Value of long option contracts	0	[7670]
E. Value of short option contracts	0	[7675] 0 [7680]
5. Amounts held by members of foreign boards of trade		
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] 0 [7740]
6. Amounts with other depositories designated by a foreign board of trade	0	[7760]
7. Segregated funds on hand	0	[7765]
8. Total funds in separate section 30.7 accounts	<b>443,992</b>	[7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>443,992</b>	[7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	1	[7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>443,991</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>2,002,567</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>123,043</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>2,125,610</b></u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u><b>2,125,610</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	<u><b>2,125,609</b></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>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 segregation accounts over (under) Management <u>0</u> [8770]