

**WINJAMMER FILING**

**INITIAL**

**End Date:9/5/2024**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2024**

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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

**0**

b. Minimum percentage of customer segregated funds required:% ; or

**100**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of customer secured funds required:% ; or

**100**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**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>1,205,265</b> [7520] <b>1,264,950</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>306,800</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>306,800</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>1,571,750</b> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b>1,571,750</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>1,571,749</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>3,413,702</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>126,046</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>3,539,748</b></u> [7180]  |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u><b>3,539,748</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>3,539,747</b></u> [7198]  |

**INITIAL****End Date:9/5/2024****Firm Name:Daiwa Capital Markets America Inc.****Form:Daily Seg - FOCUS II****Submit Date:9/6/2024****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] |