

# WINJAMMER FILING

INITIAL

End Date:11/2/2020

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II

Submit Date:11/3/2020

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**Daily Segregation - Cover Page**

Name of Company

**Mizuho Securities USA LLC**

Contact Name

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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%.

**125,000,000**

**0**

**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%.

**70,000,000**

**0**

**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%.

**10,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents

**INITIAL****End Date:11/2/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:11/3/2020****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

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

0 [7305]713,060,250 [7315]697,980 [7317]104,657,123 [7325]35,674,739 [7335]-35,231,868 [7337]818,858,224 [7345]10,716 [7351]0 [7352] 10,716 [7354]818,868,940 [7355]818,868,940 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States
  - B. Other banks qualified under Regulation 30.7
2. Securities
  - A. In safekeeping with banks located in the United States
  - B. In safekeeping with other banks qualified under Regulation 30.7
3. Equities with registered futures commission merchants
  - A. Cash
  - B. Securities
  - C. Unrealized gain (loss) on open futures contracts
  - D. Value of long option contracts
  - E. Value of short option contracts
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash
  - B. Securities
  - C. Amount due to (from) clearing organization - daily variation
  - D. Value of long option contracts
  - E. Value of short option contracts
5. Amounts held by members of foreign boards of trade
  - A. Cash
  - B. Securities
  - C. Unrealized gain (loss) on open futures contracts
  - D. Value of long option contracts
  - E. Value of short option contracts
6. Amounts with other depositories designated by a foreign board of trade
7. Segregated funds on hand
8. Total funds in separate section 30.7 accounts
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
10. Management Target Amount for Excess funds in separate section 30.7 accounts
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

8,323,504 [7500]431,600,867 [7520] 439,924,371 [7530]263,952,105 [7540]0 [7560] 263,952,105 [7570]44,159,076 [7580]0 [7590]35,475,412 [7600]0 [7610]0 [7615] 79,634,488 [7620]63,277,560 [7640]0 [7650]48,467,276 [7660]1,253,705 [7670]0 [7675] 112,998,541 [7680]57,413,489 [7700]0 [7710]-9,503,542 [7720]0 [7730]-810,834 [7735] 47,099,113 [7740]0 [7760]0 [7765]943,608,618 [7770]124,739,678 [7380]70,000,000 [7780]54,739,678 [7785]

**INITIAL****End Date:11/2/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:11/3/2020****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                 |
|-----|---------------------------------------------------------------------------------------------|-------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                 |
|     | A. Cash                                                                                     | <u>1,885,405,502</u> [7010]                     |
|     | B. Securities (at market)                                                                   | <u>1,356,981,000</u> [7020]                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>1,953,047,541</u> [7030]                     |
| 3.  | Exchange traded options                                                                     |                                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>603,259,820</u> [7032]                       |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-616,582,787</u> [7033]                      |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>5,182,111,076</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>10,641,925</u> [7045]                        |
|     | Less: amount offset by customer securities                                                  | <u>-10,484,317</u> [7047] <u>157,608</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>5,182,268,684</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                 |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                 |
|     | A. Cash                                                                                     | <u>1,015,235,130</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>12,180,000</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                 |
|     | A. Cash                                                                                     | <u>791,283,060</u> [7100]                       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,532,088,300</u> [7110]                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,344,801,000</u> [7120]                     |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-144,567,376</u> [7130]                      |
| 10. | Exchange traded options                                                                     |                                                 |
|     | A. Value of open long option contracts                                                      | <u>603,259,127</u> [7132]                       |
|     | B. Value of open short option contracts                                                     | <u>-616,568,212</u> [7133]                      |
| 11. | Net equities with other FCMs                                                                |                                                 |
|     | A. Net liquidating equity                                                                   | <u>3,119,204</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>5,540,830,233</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>358,561,549</u> [7190]                       |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>125,000,000</u> [7194]                       |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>233,561,549</u> [7198]                       |
|     | Excess                                                                                      |                                                 |

**INITIAL****End Date:11/2/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:11/3/2020****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                                                                                                  | <b><u>803,606</u></b> [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                                                                                                  | <b><u>19,638,535</u></b> [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> <u>0</u> [8715]        |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12)                              | <b><u>20,442,141</u></b> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>20,442,141</u></b> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <b><u>10,000,000</u></b> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <b><u>10,442,141</u></b> [8770] |