

WINJAMMER FILING

INITIAL

End Date:9/17/2020

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II

Submit Date:9/18/2020

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Daily Segregation - Cover Page

Name of Company

Mizuho Securities USA LLC

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:9/17/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:9/18/2020****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]755,452,363 [7315]710,220 [7317]56,067,519 [7325]39,438,352 [7335]-34,939,743 [7337]816,728,711 [7345]1 [7351]0 [7352] 1 [7354]816,728,712 [7355]816,728,712 [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

5,528,474 [7500]465,298,816 [7520] 470,827,290 [7530]214,666,442 [7540]0 [7560] 214,666,442 [7570]63,383,598 [7580]0 [7590]22,657,683 [7600]0 [7610]0 [7615] 86,041,281 [7620]79,181,330 [7640]0 [7650]42,837,445 [7660]3,194,264 [7670]0 [7675] 125,213,039 [7680]55,716,074 [7700]0 [7710]-11,520,473 [7720]1,304,344 [7730]0 [7735] 45,499,945 [7740]0 [7760]0 [7765]942,247,997 [7770]125,519,285 [7380]70,000,000 [7780]55,519,285 [7785]

INITIAL**End Date:9/17/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:9/18/2020****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>1,030,349,331</u> [7010]
	B. Securities (at market)	<u>1,423,466,000</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>2,568,311,783</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>741,239,110</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-746,415,213</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,016,951,011</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,383,477</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,383,477</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,019,334,488</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>732,918,392</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>12,681,000</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,058,569,427</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,774,022,896</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,410,785,000</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-480,977,255</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>741,249,985</u> [7132]
	B. Value of open short option contracts	<u>-746,415,213</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,300,840</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>5,504,135,072</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>484,800,584</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>359,800,584</u> [7198]
	Excess	

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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>802,315</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>19,638,535</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>20,440,850</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>20,440,850</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>10,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>10,440,850</u> [8770]