

# WINJAMMER FILING

**INITIAL**

**End Date:9/4/2020**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/7/2020**

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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:9/4/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:9/7/2020****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

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

713,314,571 [7315]

B. Securities (at market)

711,060 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

70,650,604 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

39,504,682 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-34,375,805 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)

789,805,112 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

137,527 [7351]

Less: amount offset by customer owned securities

0 [7352] 137,527 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity

789,942,639 [7355]

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

789,942,639 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

4,595,977 [7500]

B. Other banks qualified under Regulation 30.7

434,873,076 [7520] 439,469,053

[7530]

2. Securities

A. In safekeeping with banks located in the United States

214,356,171 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 214,356,171 [7570]

3. Equities with registered futures commission merchants

A. Cash

63,151,888 [7580]

B. Securities

0 [7590]

C. Unrealized gain (loss) on open futures contracts

22,973,271 [7600]

D. Value of long option contracts

0 [7610]

E. Value of short option contracts

-7,666 [7615] 86,117,493 [7620]

4. Amounts held by clearing organizations of foreign boards of trade

A. Cash

77,309,980 [7640]

B. Securities

0 [7650]

C. Amount due to (from) clearing organization - daily variation

43,312,658 [7660]

D. Value of long option contracts

4,199,450 [7670]

E. Value of short option contracts

0 [7675] 124,822,088 [7680]

5. Amounts held by members of foreign boards of trade

A. Cash

62,894,933 [7700]

B. Securities

0 [7710]

C. Unrealized gain (loss) on open futures contracts

-14,357,826 [7720]

D. Value of long option contracts

937,093 [7730]

E. Value of short option contracts

0 [7735] 49,474,200 [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

914,239,005 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

124,296,366 [7380]

10. Management Target Amount for Excess funds in separate section 30.7 accounts

70,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

54,296,366 [7785]

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

|     |                                                                                             |                                           |
|-----|---------------------------------------------------------------------------------------------|-------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                           |
|     | A. Cash                                                                                     | <u>1,658,365,396</u> [7010]               |
|     | B. Securities (at market)                                                                   | <u>1,438,463,000</u> [7020]               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>2,290,063,650</u> [7030]               |
| 3.  | Exchange traded options                                                                     |                                           |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>726,704,628</u> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-745,310,822</u> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>5,368,285,852</u> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>29,287,184</u> [7045]                  |
|     | Less: amount offset by customer securities                                                  | <u>-29,287,184</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>5,368,285,852</u> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                           |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                           |
|     | A. Cash                                                                                     | <u>613,307,871</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>12,691,000</u> [7090]                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                           |
|     | A. Cash                                                                                     | <u>957,508,660</u> [7100]                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,775,445,732</u> [7110]               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,425,772,000</u> [7120]               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-146,910,589</u> [7130]                |
| 10. | Exchange traded options                                                                     |                                           |
|     | A. Value of open long option contracts                                                      | <u>726,716,203</u> [7132]                 |
|     | B. Value of open short option contracts                                                     | <u>-745,310,822</u> [7133]                |
| 11. | Net equities with other FCMs                                                                |                                           |
|     | A. Net liquidating equity                                                                   | <u>735,679</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>5,619,955,734</u> [7180]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>251,669,882</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>126,669,882</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                                                                                                  | <b><u>800,981</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>20,439,516</u></b> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>20,439,516</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>10,439,516</u></b> [8770] |