

# WINJAMMER FILING

**INITIAL**

**End Date:9/2/2020**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/3/2020**

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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:9/2/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:9/3/2020****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]699,252,303 [7315]709,500 [7317]79,035,073 [7325]40,423,082 [7335]-34,444,148 [7337]784,975,810 [7345]7,452 [7351]0 [7352] 7,452 [7354]784,983,262 [7355]784,983,262 [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

5,224,904 [7500]409,449,573 [7520] 414,674,477 [7530]214,696,389 [7540]0 [7560] 214,696,389 [7570]79,641,397 [7580]0 [7590]12,421,769 [7600]0 [7610]-7,651 [7615] 92,055,515 [7620]77,881,558 [7640]0 [7650]59,471,602 [7660]5,002,388 [7670]0 [7675] 142,355,548 [7680]63,237,035 [7700]0 [7710]-16,017,794 [7720]984,198 [7730]0 [7735] 48,203,439 [7740]0 [7760]0 [7765]911,985,368 [7770]127,002,106 [7380]70,000,000 [7780]57,002,106 [7785]

**INITIAL****End Date:9/2/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:9/3/2020****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                 |
|-----|---------------------------------------------------------------------------------------------|---------------------------------|
| 1.  | Net ledger balance                                                                          |                                 |
|     | A. Cash                                                                                     | <u>2,255,151,924</u> [7010]     |
|     | B. Securities (at market)                                                                   | <u>1,438,457,000</u> [7020]     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>2,266,247,228</u> [7030]     |
| 3.  | Exchange traded options                                                                     |                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>726,215,207</u> [7032]       |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-716,092,572</u> [7033]      |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>5,969,978,787</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>5,969,978,787</u> [7060]     |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                 |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                 |
|     | A. Cash                                                                                     | <u>853,241,375</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>786,328,672</u> [7100]       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,776,411,896</u> [7110]     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,425,766,000</u> [7120]     |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>360,110,198</u> [7130]       |
| 10. | Exchange traded options                                                                     |                                 |
|     | A. Value of open long option contracts                                                      | <u>726,227,607</u> [7132]       |
|     | B. Value of open short option contracts                                                     | <u>-716,092,572</u> [7133]      |
| 11. | Net equities with other FCMs                                                                |                                 |
|     | A. Net liquidating equity                                                                   | <u>2,253,673</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>6,226,937,849</u> [7180]     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>256,959,062</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>131,959,062</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>800,982</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>20,439,517</u></b> [8720] |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <b><u>20,439,517</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>10,439,517</u></b> [8770] |