

# WINJAMMER FILING

**INITIAL**

**End Date:6/1/2020**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:6/2/2020**

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**Daily Segregation - Cover Page**

Name of Company

**Mizuho Securities USA LLC**

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

|   |                           |
|---|---------------------------|
| a. Minimum dollar amount: ; or  | <u><b>125,000,000</b></u> |
| b. Minimum percentage of customer segregated funds required:% ; or        | <u><b>0</b></u>           |
| c. Dollar amount range between:and; or                                    | <u><b>0 0</b></u>         |
| d. Percentage range of customer segregated funds required between:% and%. | <u><b>0 0</b></u>         |

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

|  |                          |
|--|--------------------------|
| a. Minimum dollar amount: ; or   | <u><b>70,000,000</b></u> |
| b. Minimum percentage of customer secured funds required:% ; or        | <u><b>0</b></u>          |
| c. Dollar amount range between:and; or                                 | <u><b>0 0</b></u>        |
| d. Percentage range of customer secured funds required between:% and%. | <u><b>0 0</b></u>        |

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

|   |                          |
|---|--------------------------|
| a. Minimum dollar amount: ; or  | <u><b>10,000,000</b></u> |
| b. Minimum percentage of cleared swaps customer collateral required:% ; or        | <u><b>0</b></u>          |
| c. Dollar amount range between:and; or  | <u><b>0 0</b></u>        |
| d. Percentage range of cleared swaps customer collateral required between:% and%. | <u><b>0 0</b></u>        |

Attach supporting documents

**INITIAL****End Date:6/1/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:6/2/2020****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 |   | <b>0</b> [7305]                                     |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                         | <b>850,582,874</b> [7315]                           |
|   | A. Cash   | <b>1,224,630</b> [7317]                             |
|   | B. Securities (at market)   | <b>-82,516,842</b> [7325]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade               | <b>33,648,267</b> [7335]                            |
| 3.  | Exchange traded options   | <b>-33,261,062</b> [7337]                           |
|   | a. Market value of open option contracts purchased on a foreign board of trade                          | <b>769,677,867</b> [7345]                           |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                            | <b>680,125</b> [7351]                               |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <b>0</b> [7352] <b>680,125</b> [7354]               |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                       | <b>770,357,992</b> [7355]                           |
| Less: amount offset by customer owned securities  |   |   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity                          | <b>770,357,992</b> [7360]                           |
| 7.  | Method (add lines 4 and 5)  |   |
|   | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.          |   |
| 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS   |   |   |
| 1.  | Cash in banks   | <b>5,913,597</b> [7500]                             |
|   | A. Banks located in the United States   | <b>530,853,548</b> [7520] <b>536,767,145</b> [7530] |
|   | B. Other banks qualified under Regulation 30.7  |   |
| 2.  | Securities  | <b>164,801,408</b> [7540]                           |
|   | A. In safekeeping with banks located in the United States   | <b>0</b> [7560] <b>164,801,408</b> [7570]           |
| 3.  | Equities with registered futures commission merchants   | <b>120,585,247</b> [7580]                           |
|   | A. Cash   | <b>0</b> [7590]                                     |
|   | B. Securities   | <b>-39,750,023</b> [7600]                           |
|   | C. Unrealized gain (loss) on open futures contracts   | <b>0</b> [7610]                                     |
|   | D. Value of long option contracts   | <b>-11,049</b> [7615] <b>80,824,175</b> [7620]      |
|   | E. Value of short option contracts  |   |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       | <b>120,326,576</b> [7640]                           |
|   | A. Cash   | <b>0</b> [7650]                                     |
|   | B. Securities   | <b>-41,652,003</b> [7660]                           |
|   | C. Amount due to (from) clearing organization - daily variation   | <b>818,959</b> [7670]                               |
|   | D. Value of long option contracts   | <b>0</b> [7675] <b>79,493,532</b> [7680]            |
| 5.  | Amounts held by members of foreign boards of trade  | <b>21,620,412</b> [7700]                            |
|   | A. Cash   | <b>0</b> [7710]                                     |
|   | B. Securities   | <b>11,765,056</b> [7720]                            |
|   | C. Unrealized gain (loss) on open futures contracts   | <b>0</b> [7730]                                     |
|   | D. Value of long option contracts   | <b>-420,705</b> [7735] <b>32,964,763</b> [7740]     |
|   | E. Value of short option contracts  |   |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <b>0</b> [7760]                                     |
| 7.  | Segregated funds on hand  | <b>0</b> [7765]                                     |
| 8.  | Total funds in separate section 30.7 accounts   | <b>894,851,023</b> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b>124,493,031</b> [7380]                           |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <b>70,000,000</b> [7780]                            |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <b>54,493,031</b> [7785]                            |

**INITIAL****End Date:6/1/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:6/2/2020****Daily Segregation - Segregation Statement**

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

|                              |   |  |
|------------------------------|---|--|
| 1.                           | Net ledger balance  |  |
|                              | A. Cash   | <u>4,121,093,333</u> [7010]              |
|                              | B. Securities (at market)   | <u>874,420,000</u> [7020]                |
| 2.                           | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>915,599,989</u> [7030]                |
| 3.                           | Exchange traded options   |  |
|                              | A. Add market value of open option contracts purchased on a contract market                 | <u>692,721,881</u> [7032]                |
|                              | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,020,764,480</u> [7033]             |
| 4.                           | Net equity (deficit) (add lines 1, 2 and 3)   | <u>5,583,070,723</u> [7040]              |
| 5.                           | Accounts liquidating to a deficit and accounts with   |  |
|                              | debit balances - gross amount   | <u>5,806,482</u> [7045]                  |
|                              | Less: amount offset by customer securities  | <u>-5,806,482</u> [7047] <u>0</u> [7050] |
| 6.                           | Amount required to be segregated (add lines 4 and 5)  | <u>5,583,070,723</u> [7060]              |
| FUNDS IN SEGREGATED ACCOUNTS |   |  |
| 7.                           | Deposited in segregated funds bank accounts   |  |
|                              | A. Cash   | <u>999,445,531</u> [7070]                |
|                              | B. Securities representing investments of customers' funds (at market)                      | <u>50,000,000</u> [7080]                 |
|                              | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>14,170,000</u> [7090]                 |
| 8.                           | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|                              | A. Cash   | <u>1,444,036,867</u> [7100]              |
|                              | B. Securities representing investments of customers' funds (at market)                      | <u>2,862,727,472</u> [7110]              |
|                              | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>860,250,000</u> [7120]                |
| 9.                           | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-57,980,911</u> [7130]                |
| 10.                          | Exchange traded options   |  |
|                              | A. Value of open long option contracts  | <u>692,717,918</u> [7132]                |
|                              | B. Value of open short option contracts   | <u>-1,020,764,480</u> [7133]             |
| 11.                          | Net equities with other FCMs  |  |
|                              | A. Net liquidating equity   | <u>5,720,402</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>5,850,322,799</u> [7180]              |
| 14.                          | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>267,252,076</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>142,252,076</u> [7198]                |
|                              | Excess  |  |

**INITIAL****End Date:6/1/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:6/2/2020****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  | <b>0</b> [8500]                 |
|     | A. Cash   | <b>0</b> [8510]                 |
|     | B. Securities (at market)   | <b>0</b> [8520]                 |
| 2.  | Net unrealized profit (loss) in open cleared swaps  | <b>0</b> [8530]                 |
| 3.  | Cleared swaps options   | <b>0</b> [8540]                 |
|     | A. Market value of open cleared swaps option contracts purchased  | <b>0</b> [8550]                 |
|     | B. Market value of open cleared swaps option contracts granted (sold)                                       | <b>0</b> [8560]                 |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b>0</b> [8570] <b>0</b> [8580] |
| 5.  | Accounts liquidating to a deficit and accounts with<br>debit balances - gross amount                        | <b>0</b> [8590]                 |
|     | Less: amount offset by customer owned securities  |                                 |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                            |                                 |
|     | Funds in Cleared Swaps Customer Segregated Accounts   |                                 |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks  | <b>797,023</b> [8600]           |
|     | A. Cash   | <b>0</b> [8610]                 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                        | <b>0</b> [8620]                 |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer<br>segregated accounts | <b>19,638,535</b> [8630]        |
|     | A. Cash   | <b>0</b> [8640]                 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                        | <b>0</b> [8650]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations   | <b>0</b> [8660]                 |
| 10. | Cleared swaps options   | <b>0</b> [8670]                 |
|     | A. Value of open cleared swaps long option contracts  | <b>0</b> [8680]                 |
| 11. | Net equities with other FCMs  | <b>0</b> [8690]                 |
|     | A. Net liquidating equity   | <b>0</b> [8700]                 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                        | <b>0</b> [8710]                 |
| 12. | Cleared swaps customer funds on hand  | <b>0</b>                        |
|     | A. Cash   | <b>0</b>                        |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                        | <b>0</b>                        |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                       | <b>0</b> <b>0</b> [8715]        |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12)                                 | <b>20,435,558</b> [8720]        |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from<br>line 13)           | <b>20,435,558</b> [8730]        |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                              | <b>10,000,000</b> [8760]        |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)<br>Management          | <b>10,435,558</b> [8770]        |