

# WINJAMMER FILING

INITIAL

End Date:4/29/2020

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II

Submit Date:4/30/2020

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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
- 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:4/29/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:4/30/2020****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                           | <u>0</u> [7305]                                     |
|                                                             | A. Cash                                                                                                   | <u>969,130,154</u> [7315]                           |
|                                                             | B. Securities (at market)                                                                                 | <u>1,196,030</u> [7317]                             |
| 2.                                                          | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-51,941,407</u> [7325]                           |
| 3.                                                          | Exchange traded options                                                                                   |                                                     |
|                                                             | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>37,928,676</u> [7335]                            |
|                                                             | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-37,477,125</u> [7337]                           |
| 4.                                                          | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>918,836,328</u> [7345]                           |
| 5.                                                          | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>10,298</u> [7351]                                |
|                                                             | Less: amount offset by customer owned securities                                                          | <u>0</u> [7352] <u>10,298</u> [7354]                |
| 6.                                                          | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>918,846,626</u> [7355]                           |
| 7.                                                          | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>918,846,626</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |                                                                                                           |                                                     |
| 1.                                                          | Cash in banks                                                                                             |                                                     |
|                                                             | A. Banks located in the United States                                                                     | <u>7,713,020</u> [7500]                             |
|                                                             | B. Other banks qualified under Regulation 30.7                                                            | <u>741,937,539</u> [7520] <u>749,650,559</u> [7530] |
| 2.                                                          | Securities                                                                                                |                                                     |
|                                                             | A. In safekeeping with banks located in the United States                                                 | <u>115,757,980</u> [7540]                           |
|                                                             | B. In safekeeping with other banks qualified under Regulation 30.7                                        | <u>0</u> [7560] <u>115,757,980</u> [7570]           |
| 3.                                                          | Equities with registered futures commission merchants                                                     |                                                     |
|                                                             | A. Cash                                                                                                   | <u>119,554,610</u> [7580]                           |
|                                                             | B. Securities                                                                                             | <u>0</u> [7590]                                     |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>-49,951,412</u> [7600]                           |
|                                                             | D. Value of long option contracts                                                                         | <u>0</u> [7610]                                     |
|                                                             | E. Value of short option contracts                                                                        | <u>-10,790</u> [7615] <u>69,592,408</u> [7620]      |
| 4.                                                          | Amounts held by clearing organizations of foreign boards of trade                                         |                                                     |
|                                                             | A. Cash                                                                                                   | <u>88,501,054</u> [7640]                            |
|                                                             | B. Securities                                                                                             | <u>0</u> [7650]                                     |
|                                                             | C. Amount due to (from) clearing organization - daily variation                                           | <u>-16,001,572</u> [7660]                           |
|                                                             | D. Value of long option contracts                                                                         | <u>3,313,309</u> [7670]                             |
|                                                             | E. Value of short option contracts                                                                        | <u>0</u> [7675] <u>75,812,791</u> [7680]            |
| 5.                                                          | Amounts held by members of foreign boards of trade                                                        |                                                     |
|                                                             | A. Cash                                                                                                   | <u>15,140,923</u> [7700]                            |
|                                                             | B. Securities                                                                                             | <u>0</u> [7710]                                     |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>21,359,808</u> [7720]                            |
|                                                             | D. Value of long option contracts                                                                         | <u>0</u> [7730]                                     |
|                                                             | E. Value of short option contracts                                                                        | <u>-2,850,968</u> [7735] <u>33,649,763</u> [7740]   |
| 6.                                                          | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                     |
| 7.                                                          | Segregated funds on hand                                                                                  | <u>0</u> [7765]                                     |
| 8.                                                          | Total funds in separate section 30.7 accounts                                                             | <u>1,044,463,501</u> [7770]                         |
| 9.                                                          | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>125,616,875</u> [7380]                           |
| 10.                                                         | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>70,000,000</u> [7780]                            |
| 11.                                                         | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>55,616,875</u> [7785]                            |

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

|                              |                                                                                             |                                               |
|------------------------------|---------------------------------------------------------------------------------------------|-----------------------------------------------|
| 1.                           | Net ledger balance                                                                          |                                               |
|                              | A. Cash                                                                                     | <u>1,674,618,198</u> [7010]                   |
|                              | B. Securities (at market)                                                                   | <u>375,410,000</u> [7020]                     |
| 2.                           | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>4,767,859,261</u> [7030]                   |
| 3.                           | Exchange traded options                                                                     |                                               |
|                              | A. Add market value of open option contracts purchased on a contract market                 | <u>1,977,516,889</u> [7032]                   |
|                              | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,887,210,994</u> [7033]                  |
| 4.                           | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>5,908,193,354</u> [7040]                   |
| 5.                           | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>4,220,517</u> [7045]                       |
|                              | Less: amount offset by customer securities                                                  | <u>-4,177,705</u> [7047] <u>42,812</u> [7050] |
| 6.                           | Amount required to be segregated (add lines 4 and 5)                                        | <u>5,908,236,166</u> [7060]                   |
| FUNDS IN SEGREGATED ACCOUNTS |                                                                                             |                                               |
| 7.                           | Deposited in segregated funds bank accounts                                                 |                                               |
|                              | A. Cash                                                                                     | <u>1,423,767,131</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>95,160,000</u> [7090]                      |
| 8.                           | Margins on deposit with derivatives clearing organizations of contract markets              |                                               |
|                              | A. Cash                                                                                     | <u>2,515,077,492</u> [7100]                   |
|                              | B. Securities representing investments of customers' funds (at market)                      | <u>2,975,561,035</u> [7110]                   |
|                              | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>280,250,000</u> [7120]                     |
| 9.                           | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-224,707,587</u> [7130]                    |
| 10.                          | Exchange traded options                                                                     |                                               |
|                              | A. Value of open long option contracts                                                      | <u>1,977,516,889</u> [7132]                   |
|                              | B. Value of open short option contracts                                                     | <u>-2,887,210,994</u> [7133]                  |
| 11.                          | Net equities with other FCMs                                                                |                                               |
|                              | A. Net liquidating equity                                                                   | <u>4,541,461</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>6,159,955,427</u> [7180]                   |
| 14.                          | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>251,719,261</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>126,719,261</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                                                                                                  | <u>795,732</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>20,434,267</u> [8720]        |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>20,434,267</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>10,434,267</u> [8770]        |