

**WINJAMMER FILING**

**INITIAL**

**End Date:2/17/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/18/2021**

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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 **125,000,000**
- b. Minimum percentage of customer segregated funds required:% ; or **0**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of customer segregated funds required between:% and%. **0 0**

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

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

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

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

Attach supporting documents

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**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 **917,308,303** [7315]
  - B. Securities (at market) **722,220** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-154,539,667** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **68,891,226** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-75,378,160** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **757,003,922** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **164,868** [7351]  
Less: amount offset by customer owned securities **0** [7352] **164,868** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **757,168,790** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **757,168,790** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

- 1. Cash in banks
  - A. Banks located in the United States **11,244,914** [7500]
  - B. Other banks qualified under Regulation 30.7 **409,616,955** [7520] **420,861,869** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **261,751,369** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **261,751,369** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **124,022,586** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-71,092,436** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **52,930,150** [7620]
- 4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash **86,951,303** [7640]
  - B. Securities **0** [7650]
  - C. Amount due to (from) clearing organization - daily variation **-2,060,302** [7660]
  - D. Value of long option contracts **0** [7670]
  - E. Value of short option contracts **-6,371,886** [7675] **78,519,115** [7680]
- 5. Amounts held by members of foreign boards of trade
  - A. Cash **113,762,297** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-45,329,870** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **-115,048** [7735] **68,317,379** [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 **882,379,882** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **125,211,092** [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 **55,211,092** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>3,910,667,936</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>1,339,989,000</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>407,052,941</u></b> [7030]                                 |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>653,054,025</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-526,979,021</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,783,784,881</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>73,804,794</u></b> [7045]                                  |
|     | Less: amount offset by customer securities  | <b><u>-57,722,857</u></b> [7047] <b><u>16,081,937</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,799,866,818</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,546,055,912</u></b> [7070]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>149,969,035</u></b> [7080]                                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>104,571,000</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>849,069,885</u></b> [7100]                                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,572,585,533</u></b> [7110]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,235,418,000</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-305,523,856</u></b> [7130]                                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>653,054,019</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-526,950,584</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>3,497,004</u></b> [7140]                                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]   |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>6,281,745,948</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>481,879,130</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>125,000,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>356,879,130</u></b> [7198]                                 |

**INITIAL****End Date:2/17/2021****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:2/18/2021****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>1,170,800</u> [8500]         |
| B. Securities (at market)  | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-525,500</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>645,300</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)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>645,300</u> [8590]           |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |                                 |
| A. Cash  | <u>2,203,933</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>18,705,895</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>-154,500</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> [8715]                 |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>20,755,328</u> [8720]        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>20,110,028</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 segregation accounts over (under) Management                                       | <u>10,110,028</u> [8770]        |