

**WINJAMMER FILING**

**INITIAL**  
**End Date:3/9/2021**  
**Firm Name:Mizuho Securities USA LLC**  
**Form:Daily Seg - FOCUS II**  
**Submit Date:3/10/2021**

**INITIAL**

**End Date:3/9/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/10/2021**

**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 **150,000,000**
- 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

**INITIAL**

**End Date:3/9/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/10/2021**

**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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>994,961,331</u> [7315]
B. Securities (at market)	<u>714,120</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-164,297,157</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>67,425,381</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-72,663,307</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>826,140,368</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>684</u> [7351]
Less: amount offset by customer owned securities	<u>0</u> [7352] <u>684</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>826,141,052</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>826,141,052</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1. Cash in banks	
A. Banks located in the United States	<u>22,164,915</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>423,255,537</u> [7520] <u>445,420,452</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>256,431,370</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>256,431,370</u> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<u>161,761,155</u> [7580]
B. Securities	<u>0</u> [7590]
C. Unrealized gain (loss) on open futures contracts	<u>-89,946,652</u> [7600]
D. Value of long option contracts	<u>0</u> [7610]
E. Value of short option contracts	<u>0</u> [7615] <u>71,814,503</u> [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	<u>86,685,482</u> [7640]
B. Securities	<u>0</u> [7650]
C. Amount due to (from) clearing organization - daily variation	<u>20,685,122</u> [7660]
D. Value of long option contracts	<u>0</u> [7670]
E. Value of short option contracts	<u>-6,068,514</u> [7675] <u>101,302,090</u> [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<u>133,656,913</u> [7700]
B. Securities	<u>0</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-55,166,148</u> [7720]
D. Value of long option contracts	<u>830,588</u> [7730]
E. Value of short option contracts	<u>0</u> [7735] <u>79,321,353</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>954,289,768</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>128,148,716</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>58,148,716</u> [7785]

**INITIAL**

**End Date:3/9/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/10/2021**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>4,835,950,651</u></b> [7010]
	B. Securities (at market)	<b><u>1,234,238,000</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>166,482,628</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>791,397,312</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-697,063,301</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>6,331,005,290</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>199,232</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>199,232</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>6,331,204,522</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,493,056,458</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>149,999,667</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>38,492,000</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>842,215,472</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,461,358,396</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,195,746,000</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>348,822,616</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>791,397,312</u></b> [7132]
	B. Value of open short option contracts	<b><u>-697,052,514</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>4,103,598</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>6,628,139,005</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>296,934,483</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>150,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>146,934,483</u></b> [7198]

**INITIAL**

**End Date:3/9/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/10/2021**

**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 <b><u>2,014,510</u></b> [8500]
	B. Securities (at market) <b><u>0</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-1,283,250</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>731,260</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>0</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>0</u></b> [8570] <b><u>0</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>731,260</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,099,044</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>19,052,575</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-78,500</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>21,073,119</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>20,341,859</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>10,341,859</u></b> [8770]