

**WINJAMMER FILING**

**INITIAL**

**End Date:5/26/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:5/27/2021**

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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

**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

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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                           | <b>0</b> [7305]   |
|     | A. Cash   | <b><u>1,026,218,051</u></b> [7315]                                |
|     | B. Securities (at market)   | <b><u>731,580</u></b> [7317]                                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>-68,005,546</u></b> [7325]                                  |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>132,933,145</u></b> [7335]                                  |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-130,145,376</u></b> [7337]                                 |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>961,731,854</u></b> [7345]                                  |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b>0</b> [7351]   |
|     | Less: amount offset by customer owned securities  | <b>0</b> [7352] <b>0</b> [7354]                                   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>961,731,854</u></b> [7355]                                  |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>961,731,854</u></b> [7360]                                  |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b><u>15,256,302</u></b> [7500]                                   |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>576,070,083</u></b> [7520] <b><u>591,326,385</u></b> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>240,689,988</u></b> [7540]                                  |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <b>0</b> [7560] <b><u>240,689,988</u></b> [7570]                  |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>47,495,780</u></b> [7580]                                   |
|     | B. Securities   | <b>0</b> [7590]   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>18,314,965</u></b> [7600]                                   |
|     | D. Value of long option contracts   | <b>0</b> [7610]   |
|     | E. Value of short option contracts  | <b>0</b> [7615] <b><u>65,810,745</u></b> [7620]                   |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <b><u>85,709,560</u></b> [7640]                                   |
|     | B. Securities   | <b>0</b> [7650]   |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>-10,464,377</u></b> [7660]                                  |
|     | D. Value of long option contracts   | <b>0</b> [7670]   |
|     | E. Value of short option contracts  | <b><u>-40,488</u></b> [7675] <b><u>75,204,695</u></b> [7680]      |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>169,914,023</u></b> [7700]                                  |
|     | B. Securities   | <b>0</b> [7710]   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-59,285,820</u></b> [7720]                                  |
|     | D. Value of long option contracts   | <b><u>2,828,257</u></b> [7730]                                    |
|     | E. Value of short option contracts  | <b>0</b> [7735] <b><u>113,456,460</u></b> [7740]                  |
| 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><u>1,086,488,273</u></b> [7770]                                |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <b><u>124,756,419</u></b> [7380]                                  |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <b><u>70,000,000</u></b> [7780]                                   |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <b><u>54,756,419</u></b> [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>3,317,788,047</u></b> [7010]                   |
|     | B. Securities (at market)   | <b><u>1,285,038,000</u></b> [7020]                   |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,634,886,189</u></b> [7030]                   |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>532,709,350</u></b> [7032]                     |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-463,711,847</u></b> [7033]                    |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,306,709,739</u></b> [7040]                   |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>668,572</u></b> [7045]                         |
|     | Less: amount offset by customer securities  | <b><u>-668,572</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,306,709,739</u></b> [7060]                   |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,392,852,819</u></b> [7070]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>14,448,000</u></b> [7090]                      |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>1,196,391,069</u></b> [7100]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,610,064,117</u></b> [7110]                   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,270,590,000</u></b> [7120]                   |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>51,485,815</u></b> [7130]                      |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>532,707,912</u></b> [7132]                     |
|     | B. Value of open short option contracts   | <b><u>-463,711,847</u></b> [7133]                    |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>8,601,942</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>6,613,429,827</u></b> [7180]                   |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>306,720,088</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>156,720,088</u></b> [7198]                     |

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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 <b><u>2,849,350</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>0</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-2,079,750</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>769,600</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>769,600</u></b> [8590]                   |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>3,169,927</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>18,671,655</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>0</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 0</u></b> [8715]                  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>21,841,582</u></b> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>21,071,982</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>11,071,982</u></b> [8770] |