

WINJAMMER FILING

**INITIAL**

**End Date:10/14/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2021**

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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 CH

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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 0 [7305]

A. Cash 1,205,550,351 [7315]

B. Securities (at market) 695,940 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -156,053,143 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade 144,848,714 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade -154,056,297 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 1,040,985,565 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 0 [7351]

Less: amount offset by customer owned securities 0 [7352] 0 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 1,040,985,565 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 1,040,985,565 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States 28,114,151 [7500]

B. Other banks qualified under Regulation 30.7 541,582,797 [7520] 569,696,948 [7530]

2. Securities

A. In safekeeping with banks located in the United States 200,625,065 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 200,625,065 [7570]

3. Equities with registered futures commission merchants

A. Cash 138,381,037 [7580]

B. Securities 0 [7590]

C. Unrealized gain (loss) on open futures contracts -49,366,610 [7600]

D. Value of long option contracts 0 [7610]

E. Value of short option contracts 0 [7615] 89,014,427 [7620]

4. Amounts held by clearing organizations of foreign boards of trade

A. Cash 150,157,279 [7640]

B. Securities 0 [7650]

C. Amount due to (from) clearing organization - daily variation -17,365,868 [7660]

D. Value of long option contracts 0 [7670]

E. Value of short option contracts -2,883,008 [7675] 129,908,403 [7680]

5. Amounts held by members of foreign boards of trade

A. Cash 209,646,903 [7700]

B. Securities 0 [7710]

C. Unrealized gain (loss) on open futures contracts -29,681,422 [7720]

D. Value of long option contracts 0 [7730]

E. Value of short option contracts -6,324,575 [7735] 173,640,906 [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 1,162,885,749 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 121,900,184 [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 51,900,184 [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>4,402,798,798</u></b> [7010]
	B. Securities (at market)	<b><u>905,215,000</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>2,391,274,506</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>2,916,092,771</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-2,299,862,242</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,315,518,833</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>412,675</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-104,840</u></b> [7047] <b><u>307,835</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,315,826,668</u></b> [7060]
<b>FUNDS IN SEGREGATED ACCOUNTS</b>		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,154,852,227</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>32,957,000</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>1,539,454,562</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>4,227,327,402</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>872,258,000</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>344,053,845</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>2,916,092,508</u></b> [7132]
	B. Value of open short option contracts	<b><u>-2,299,861,899</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>8,714,864</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>8,795,848,509</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>480,021,841</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>330,021,841</u></b> [7198]

**INITIAL****End Date:10/14/2021****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:10/15/2021****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>3,044,177</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-2,255,125</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>789,052</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) Funds in Cleared Swaps Customer Segregated Accounts	<u>789,052</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,920,810</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>18,154,975</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>169,750</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>20,245,535</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>19,456,483</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>9,456,483</u> [8770]