

**WINJAMMER FILING**

**INITIAL**

**End Date:12/17/2021**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/20/2021**

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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                           | <u>0</u> [7305]                 |
|    | A. Cash   | <u>1,372,291,602</u> [7315]     |
|    | B. Securities (at market)   | <u>675,120</u> [7317]           |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-238,380,596</u> [7325]      |
| 3. | Exchange traded options   |                                 |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>60,130,439</u> [7335]        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-63,816,465</u> [7337]       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>1,130,900,100</u> [7345]     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>0</u> [7351]                 |
|    | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>0</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,130,900,100</u> [7355]     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,130,900,100</u> [7360]     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>32,804,450</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>859,779,191</u> [7520] <u>892,583,641</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>675,120</u> [7540]                               |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>675,120</u> [7570]               |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>40,706,406</u> [7580]                            |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>12,688,615</u> [7600]                            |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>53,395,021</u> [7620]            |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <u>415,363,646</u> [7640]                           |
|     | B. Securities   | <u>0</u> [7650]                                     |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>-199,306,522</u> [7660]                          |
|     | D. Value of long option contracts   | <u>5,079,692</u> [7670]                             |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>221,136,816</u> [7680]           |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>158,092,604</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>14,354,315</u> [7720]                            |
|     | D. Value of long option contracts   | <u>0</u> [7730]                                     |
|     | E. Value of short option contracts  | <u>-8,765,718</u> [7735] <u>163,681,201</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>1,331,471,799</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>200,571,699</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>130,571,699</u> [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>-3,554,771,420</u></b> [7010]              |
|     | B. Securities (at market)   | <b><u>945,022,000</u></b> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>12,140,145,547</u></b> [7030]              |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,186,237,445</u></b> [7032]               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-964,226,770</u></b> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>9,752,406,802</u></b> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>814</u></b> [7045]                         |
|     | Less: amount offset by customer securities  | <b><u>-814</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>9,752,406,802</u></b> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>2,372,537,390</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>8,848,000</u></b> [7090]                   |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>10,175,135,274</u></b> [7100]              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]                           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>936,174,000</u></b> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-2,205,315,171</u></b> [7130]              |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,186,237,445</u></b> [7132]               |
|     | B. Value of open short option contracts   | <b><u>-964,226,770</u></b> [7133]                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>9,964,504</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>11,519,354,672</u></b> [7180]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>1,766,947,870</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>1,616,947,870</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   | <u>1,153,360</u> [8500]         |
| B. Securities (at market)   | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>-995,500</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>157,860</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>157,860</u> [8590]           |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |                                 |
| A. Cash   | <u>2,574,151</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>17,918,295</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>-10,500</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>20,481,946</u> [8720]        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>20,324,086</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>10,324,086</u> [8770]        |