

**WINJAMMER FILING**

**INITIAL**

**End Date:1/23/2023**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/24/2023**

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**Daily Segregation - Cover Page**

Name of Company

**Mizuho Securities USA LLC**

Contact Name

Contact Phone Number

\_\_\_\_\_

Contact Email Address

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**150,000,000**

**0**

**0 0**

**0 0**

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

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

**70,000,000**

**0**

**0 0**

**0 0**

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

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

**10,000,000**

**0**

**0 0**

**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   | <b>1,331,505,768</b> [7315] |
|    | B. Securities (at market)   | <b>651,096</b> [7317]       |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b>-88,154,207</b> [7325]   |
| 3. | Exchange traded options   |                             |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <b>55,182,977</b> [7335]    |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b>-58,484,441</b> [7337]   |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <b>1,240,701,193</b> [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) | <b>1,240,701,193</b> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b>1,240,701,193</b> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b>44,568,036</b> [7500]                                |
|     | B. Other banks qualified under Regulation 30.7  | <b>1,037,356,366</b> [7520] <b>1,081,924,402</b> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b>49,547,735</b> [7540]                                |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] <b>49,547,735</b> [7570]                       |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b>43,971,830</b> [7580]                                |
|     | B. Securities   | 0 [7590]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b>-972,498</b> [7600]                                  |
|     | D. Value of long option contracts   | 0 [7610]  |
|     | E. Value of short option contracts  | 0 [7615] <b>42,999,332</b> [7620]                       |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <b>335,005,356</b> [7640]                               |
|     | B. Securities   | 0 [7650]  |
|     | C. Amount due to (from) clearing organization - daily variation   | <b>-161,010,512</b> [7660]                              |
|     | D. Value of long option contracts   | <b>154,083</b> [7670]                                   |
|     | E. Value of short option contracts  | 0 [7675] <b>174,148,927</b> [7680]                      |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b>115,716,131</b> [7700]                               |
|     | B. Securities   | 0 [7710]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b>-26,879,609</b> [7720]                               |
|     | D. Value of long option contracts   | 0 [7730]  |
|     | E. Value of short option contracts  | <b>-3,455,547</b> [7735] <b>85,380,975</b> [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   | <b>1,434,001,371</b> [7770]                             |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b>193,300,178</b> [7380]                               |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <b>70,000,000</b> [7780]                                |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <b>123,300,178</b> [7785]                               |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>4,235,739,577</u> [7010]                   |
|     | B. Securities (at market)   | <u>4,375,798,000</u> [7020]                   |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>2,541,040,786</u> [7030]                   |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,999,753,165</u> [7032]                   |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,797,573,997</u> [7033]                  |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>11,354,757,531</u> [7040]                  |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>6,788,372</u> [7045]                       |
|     | Less: amount offset by customer securities  | <u>-6,778,080</u> [7047] <u>10,292</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>11,354,767,823</u> [7060]                  |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>1,697,715,570</u> [7070]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>297,628</u> [7080]                         |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>18,780,000</u> [7090]                      |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>5,421,839,896</u> [7100]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>219,112,743</u> [7110]                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>4,357,018,000</u> [7120]                   |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-103,887,160</u> [7130]                    |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>1,999,753,165</u> [7132]                   |
|     | B. Value of open short option contracts   | <u>-1,797,573,997</u> [7133]                  |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>1</u> [7140]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                               |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                               |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>11,813,055,846</u> [7180]                  |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>458,288,023</u> [7190]                     |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>150,000,000</u> [7194]                     |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>308,288,023</u> [7198]                     |
|     | Excess  |   |

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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>0</u> [8500]  |
|                                     | B. Securities (at market) <u>0</u> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <u>0</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>0</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>0</u> [8590]                         |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <u>2,790,022</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>0</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>20,708,317</u> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>20,708,317</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>10,708,317</u> [8770] |