

**WINJAMMER FILING**

**INITIAL**

**End Date:3/14/2023**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/15/2023**

**INITIAL**

**End Date:3/14/2023**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/15/2023**

**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

**INITIAL**

**End Date:3/14/2023**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/15/2023**

**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>1,587,088,789</u></b> [7315]                    |
|    | B. Securities (at market)   | <b><u>5,644,742</u></b> [7317]                        |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>-88,686,731</u></b> [7325]                      |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>63,356,882</u></b> [7335]                       |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-73,245,983</u></b> [7337]                      |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>1,494,157,699</u></b> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b><u>1,619,509</u></b> [7351]                        |
|    | Less: amount offset by customer owned securities  | <b><u>0</u></b> [7352] <b><u>1,619,509</u></b> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>1,495,777,208</u></b> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>1,495,777,208</u></b> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b><u>44,885,796</u></b> [7500]                                   |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>894,705,226</u></b> [7520] <b><u>939,591,022</u></b> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>54,877,646</u></b> [7540]                                   |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <b><u>0</u></b> [7560] <b><u>54,877,646</u></b> [7570]            |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>45,303,730</u></b> [7580]                                   |
|     | B. Securities   | <b><u>0</u></b> [7590]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>10,747,089</u></b> [7600]                                   |
|     | D. Value of long option contracts   | <b><u>187,620</u></b> [7610]                                      |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7615] <b><u>56,238,439</u></b> [7620]            |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <b><u>762,404,710</u></b> [7640]                                  |
|     | B. Securities   | <b><u>0</u></b> [7650]  |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>-201,113,486</u></b> [7660]                                 |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7670]  |
|     | E. Value of short option contracts  | <b><u>-4,684,655</u></b> [7675] <b><u>556,606,569</u></b> [7680]  |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>152,139,492</u></b> [7700]                                  |
|     | B. Securities   | <b><u>0</u></b> [7710]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-38,581,832</u></b> [7720]                                  |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7730]  |
|     | E. Value of short option contracts  | <b><u>-5,392,066</u></b> [7735] <b><u>108,165,594</u></b> [7740]  |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <b><u>0</u></b> [7760]  |
| 7.  | Segregated funds on hand  | <b><u>0</u></b> [7765]  |
| 8.  | Total funds in separate section 30.7 accounts   | <b><u>1,715,479,270</u></b> [7770]                                |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b><u>219,702,062</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>149,702,062</u></b> [7785]                                  |

**INITIAL**

**End Date:3/14/2023**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/15/2023**

**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>3,578,036,462</u></b> [7010]                 |
|     | B. Securities (at market)   | <b><u>4,103,995,000</u></b> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>3,244,479,756</u></b> [7030]                 |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,716,835,910</u></b> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,744,462,589</u></b> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>10,898,884,539</u></b> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>211,088,411</u></b> [7045]                   |
|     | Less: amount offset by customer securities  | <b><u>-211,088,378</u></b> [7047] <b>33</b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>10,898,884,572</u></b> [7060]                |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>2,625,254,422</u></b> [7070]                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>299,509</u></b> [7080]                       |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>501,010,000</u></b> [7090]                   |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,537,086,350</u></b> [7100]                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>217,140,062</u></b> [7110]                   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,602,985,000</u></b> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-103,666,071</u></b> [7130]                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,716,835,910</u></b> [7132]                 |
|     | B. Value of open short option contracts   | <b><u>-1,744,462,589</u></b> [7133]                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>1</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>11,352,482,594</u></b> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>453,598,022</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              | <b><u>303,598,022</u></b> [7198]                   |
|     | Excess  |  |

**INITIAL**

**End Date:3/14/2023**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/15/2023**

**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)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>0</u> [8590]                 |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |                                 |
| A. Cash  | <u><b>2,913,535</b></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><b>17,918,295</b></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><b>20,831,830</b></u> [8720] |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u><b>20,831,830</b></u> [8730] |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u><b>10,000,000</b></u> [8760] |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u><b>10,831,830</b></u> [8770] |