

**WINJAMMER FILING**

**INITIAL**

**End Date:12/28/2023**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/29/2023**

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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

**INITIAL****End Date:12/28/2023****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:12/29/2023****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>1,751,764,171</u></b> [7315]                                  |
|     | B. Securities (at market)   | <b><u>73,109,702</u></b> [7317]                                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>-74,956,259</u></b> [7325]                                    |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>68,649,523</u></b> [7335]                                     |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-113,639,750</u></b> [7337]                                   |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>1,704,927,387</u></b> [7345]                                  |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b><u>26,542,812</u></b> [7351]                                     |
|     | Less: amount offset by customer owned securities  | <b><u>-26,541,689</u></b> [7352] <b><u>1,123</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>1,704,928,510</u></b> [7355]                                  |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>1,704,928,510</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>42,051,813</u></b> [7500]                                     |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>964,578,028</u></b> [7520] <b><u>1,006,629,841</u></b> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>121,646,401</u></b> [7540]                                    |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <b>0</b> [7560] <b><u>121,646,401</u></b> [7570]                    |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>46,000,392</u></b> [7580]                                     |
|     | B. Securities   | <b>0</b> [7590]   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>35,057,604</u></b> [7600]                                     |
|     | D. Value of long option contracts   | <b>0</b> [7610]   |
|     | E. Value of short option contracts  | <b><u>-236,452</u></b> [7615] <b><u>80,821,544</u></b> [7620]       |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <b><u>564,264,926</u></b> [7640]                                    |
|     | B. Securities   | <b>0</b> [7650]   |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>-8,502,335</u></b> [7660]                                     |
|     | D. Value of long option contracts   | <b>0</b> [7670]   |
|     | E. Value of short option contracts  | <b><u>-35,649,266</u></b> [7675] <b><u>520,113,325</u></b> [7680]   |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>271,025,204</u></b> [7700]                                    |
|     | B. Securities   | <b>0</b> [7710]   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-87,129,792</u></b> [7720]                                    |
|     | D. Value of long option contracts   | <b>0</b> [7730]   |
|     | E. Value of short option contracts  | <b><u>-9,104,508</u></b> [7735] <b><u>174,790,904</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>1,904,002,015</u></b> [7770]                                  |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <b><u>199,073,505</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>129,073,505</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>5,299,548,661</u></b> [7010]                |
|     | B. Securities (at market)   | <b><u>4,406,271,784</u></b> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>550,200,737</u></b> [7030]                  |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>3,017,822,922</u></b> [7032]                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-2,727,851,445</u></b> [7033]               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>10,545,992,659</u></b> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>19,158,137</u></b> [7045]                   |
|     | Less: amount offset by customer securities  | <b><u>-19,158,118</u></b> [7047] <b>19</b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>10,545,992,678</u></b> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>3,635,015,451</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>403,604,508</u></b> [7090]                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>2,080,290,394</u></b> [7100]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>230,019,355</u></b> [7110]                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>4,002,667,276</u></b> [7120]                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>360,915,690</u></b> [7130]                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>3,017,822,922</u></b> [7132]                |
|     | B. Value of open short option contracts   | <b><u>-2,727,851,445</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>11,002,484,152</u></b> [7180]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>456,491,474</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>306,491,474</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>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]                         |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts  |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <u>3,580,071</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>21,498,366</u> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>21,498,366</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>11,498,366</u> [8770] |