

**WINJAMMER FILING**

**INITIAL**

**End Date:2/6/2024**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/7/2024**

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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                           | <u>0</u> [7305]                                     |
|   | A. Cash   | <u>1,579,874,706</u> [7315]                         |
|   | B. Securities (at market)   | <u>76,903,466</u> [7317]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-49,426,998</u> [7325]                           |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>83,789,166</u> [7335]                            |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-137,406,450</u> [7337]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>1,553,733,890</u> [7345]                         |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>23,636,693</u> [7351]                            |
|   | Less: amount offset by customer owned securities  | <u>-23,636,643</u> [7352] <u>50</u> [7354]          |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,553,733,940</u> [7355]                         |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,553,733,940</u> [7360]                         |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>32,891,902</u> [7500]                            |
|   | B. Other banks qualified under Regulation 30.7  | <u>808,322,721</u> [7520] <u>841,214,623</u> [7530] |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>124,573,466</u> [7540]                           |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>124,573,466</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|   | A. Cash   | <u>44,883,911</u> [7580]                            |
|   | B. Securities   | <u>0</u> [7590]                                     |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>13,782,737</u> [7600]                            |
|   | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|   | E. Value of short option contracts  | <u>-438,718</u> [7615] <u>58,227,930</u> [7620]     |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|   | A. Cash   | <u>483,900,680</u> [7640]                           |
|   | B. Securities   | <u>0</u> [7650]                                     |
|   | C. Amount due to (from) clearing organization - daily variation   | <u>15,266,987</u> [7660]                            |
|   | D. Value of long option contracts   | <u>0</u> [7670]                                     |
|   | E. Value of short option contracts  | <u>-43,287,844</u> [7675] <u>455,879,823</u> [7680] |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|   | A. Cash   | <u>239,334,093</u> [7700]                           |
|   | B. Securities   | <u>0</u> [7710]                                     |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>20,131,956</u> [7720]                            |
|   | D. Value of long option contracts   | <u>0</u> [7730]                                     |
|   | E. Value of short option contracts  | <u>-9,890,722</u> [7735] <u>249,575,327</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>1,729,471,169</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>175,737,229</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>105,737,229</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>5,880,149,310</u></b> [7010]                   |
|     | B. Securities (at market)   | <b><u>4,115,019,207</u></b> [7020]                   |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-278,498,828</u></b> [7030]                    |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>3,214,631,976</u></b> [7032]                   |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-2,968,408,405</u></b> [7033]                  |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>9,962,893,260</u></b> [7040]                   |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>934,425</u></b> [7045]                         |
|     | Less: amount offset by customer securities  | <b><u>-934,419</u></b> [7047] <b><u>6</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>9,962,893,266</u></b> [7060]                   |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>3,333,890,209</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>442,009,078</u></b> [7090]                     |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>2,482,470,669</u></b> [7100]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>229,375,000</u></b> [7110]                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,673,010,129</u></b> [7120]                   |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-53,240,332</u></b> [7130]                     |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>3,214,631,976</u></b> [7132]                   |
|     | B. Value of open short option contracts   | <b><u>-2,968,408,405</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>10,353,738,325</u></b> [7180]                  |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>390,845,059</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>240,845,059</u></b> [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 <span style="float:right"><u>0</u> [8500]</span>   |
|   | B. Securities (at market) <span style="float:right"><u>0</u> [8510]</span>   |
| 2.  | Net unrealized profit (loss) in open cleared swaps <span style="float:right"><u>0</u> [8520]</span>  |
| 3.  | Cleared swaps options  |
|   | A. Market value of open cleared swaps option contracts purchased <span style="float:right"><u>0</u> [8530]</span>  |
|   | B. Market value of open cleared swaps option contracts granted (sold) <span style="float:right"><u>0</u> [8540]</span>   |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3) <span style="float:right"><u>0</u> [8550]</span>  |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <span style="float:right"><u>0</u> [8560]</span>                               |
|   | Less: amount offset by customer owned securities <span style="float:right"><u>0</u> [8570] <u>0</u> [8580]</span>  |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <span style="float:right"><u>0</u> [8590]</span>                                |
| Funds in Cleared Swaps Customer Segregated Accounts |  |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks   |
|   | A. Cash <span style="float:right"><b><u>3,658,446</u></b> [8600]</span>  |
|   | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u> [8610]</span>                            |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> [8620]</span>                           |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts   |
|   | A. Cash <span style="float:right"><b><u>17,918,295</u></b> [8630]</span>   |
|   | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u> [8640]</span>                            |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> [8650]</span>                           |
| 9.  | Net settlement from (to) derivatives clearing organizations <span style="float:right"><u>0</u> [8660]</span>   |
| 10.   | Cleared swaps options  |
|   | A. Value of open cleared swaps long option contracts <span style="float:right"><u>0</u> [8670]</span>  |
|   | B. Value of open cleared swaps short option contracts <span style="float:right"><u>0</u> [8680]</span>   |
| 11.   | Net equities with other FCMs   |
|   | A. Net liquidating equity <span style="float:right"><u>0</u> [8690]</span>   |
|   | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u> [8700]</span>                            |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> [8710]</span>                           |
| 12.   | Cleared swaps customer funds on hand   |
|   | A. Cash <span style="float:right"><u>0</u></span>  |
|   | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u></span>                                   |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> <u>0</u> [8715]</span>                  |
| 13.   | Total amount in cleared swaps customer segregation (add lines 7 through 12) <span style="float:right"><b><u>21,576,741</u></b> [8720]</span>                     |
| 14.   | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <span style="float:right"><b><u>21,576,741</u></b> [8730]</span>  |
| 15.   | Management Target Amount for Excess funds in cleared swaps segregated accounts <span style="float:right"><b><u>10,000,000</u></b> [8760]</span>                  |
| 16.   | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <span style="float:right"><b><u>11,576,741</u></b> [8770]</span> |