

WINJAMMER FILING

INITIAL

End Date:3/23/2020

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II

Submit Date:3/24/2020

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Daily Segregation - Cover Page

Name of Company

Mizuho Securities USA LLC

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

- a. Minimum dollar amount: ; or **125,000,000**
- 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

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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	985,285,741 [7315]
	B. Securities (at market)	1,180,410 [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	-100,077,637 [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	45,359,861 [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	-48,627,583 [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	883,120,792 [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	12,141 [7351]
	Less: amount offset by customer owned securities	0 [7352] 12,141 [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	883,132,933 [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	883,132,933 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	9,348,137 [7500]
	B. Other banks qualified under Regulation 30.7	460,117,762 [7520] 469,465,899 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	212,920,410 [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] 212,920,410 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	193,773,062 [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	-34,594,485 [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	-10,329 [7615] 159,168,248 [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	125,700,454 [7640]
	B. Securities	0 [7650]
	C. Amount due to (from) clearing organization - daily variation	6,853,062 [7660]
	D. Value of long option contracts	0 [7670]
	E. Value of short option contracts	-86,325 [7675] 132,467,191 [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	31,227,507 [7700]
	B. Securities	0 [7710]
	C. Unrealized gain (loss) on open futures contracts	16,538,285 [7720]
	D. Value of long option contracts	0 [7730]
	E. Value of short option contracts	-3,171,068 [7735] 44,594,724 [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	1,018,616,472 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	135,483,539 [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	70,000,000 [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	65,483,539 [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>895,702,421</u> [7010]
	B. Securities (at market)	<u>377,910,000</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>4,962,529,641</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,655,459,221</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,482,901,590</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,408,699,693</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,301,089</u> [7045]
	Less: amount offset by customer securities	<u>-238,251</u> [7047] <u>2,062,838</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,410,762,531</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,499,070,424</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,900,000</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,315,723,585</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,292,339,500</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>343,010,000</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>77,794,682</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,655,458,571</u> [7132]
	B. Value of open short option contracts	<u>-2,482,901,590</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>9,350,114</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>5,744,745,286</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>333,982,755</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>125,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>208,982,755</u> [7198]

INITIAL**End Date:3/23/2020****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:3/24/2020****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>414,065</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-75,000</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>339,065</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>339,065</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>1,800,876</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>19,638,535</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>21,439,411</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>21,100,346</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>11,100,346</u> [8770]