

**WINJAMMER FILING**

**INITIAL**

**End Date:10/24/2017**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:10/25/2017**

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**Daily Segregation - Cover Page**

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

**125,000,000**

- 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%.

**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%.

**15,000,000**  
**0**  
**0 0**  
**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                           | <u>0</u> [7305]                   |
|    | A. Cash   | <u>733,629,022</u> [7315]         |
|    | B. Securities (at market)   | <u>6,414,840</u> [7317]           |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-119,115,280</u> [7325]        |
| 3. | Exchange traded options   |                                   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>58,850,413</u> [7335]          |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-34,492,084</u> [7337]         |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>645,286,911</u> [7345]         |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>270</u> [7351]                 |
|    | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>270</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>645,287,181</u> [7355]         |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>645,287,181</u> [7360]         |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>4,522,631</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>462,071,048</u> [7520] <u>466,593,679</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>108,960,821</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>108,960,821</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>33,032,617</u> [7580]                            |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-4,738,811</u> [7600]                            |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>28,293,806</u> [7620]            |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <u>107,432,415</u> [7640]                           |
|     | B. Securities   | <u>6,414,840</u> [7650]                             |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>-35,805,180</u> [7660]                           |
|     | D. Value of long option contracts   | <u>5,487,893</u> [7670]                             |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>83,529,968</u> [7680]            |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>117,333,832</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-53,935,577</u> [7720]                           |
|     | D. Value of long option contracts   | <u>18,870,436</u> [7730]                            |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>82,268,691</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>769,646,965</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>124,359,784</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>54,359,784</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>3,963,076,840</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>203,730,000</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,302,637,289</u></b> [7030]                           |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>542,494,134</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-679,542,005</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,727,121,680</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>15,528,617</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-15,084,773</u></b> [7047] <b><u>443,844</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,727,565,524</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>855,455,289</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>5,030,000</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>815,795,348</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,347,742,305</u></b> [7110]                            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>198,700,000</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-163,514,299</u></b> [7130]                             |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>542,494,134</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-679,542,005</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>7,996,237</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>2,930,157,009</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>202,591,485</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>125,000,000</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>77,591,485</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>-2,127,290</u> [8500]        |
| B. Securities (at market)  | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>5,630,625</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>3,503,335</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>3,503,335</u> [8590]         |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |                                 |
| A. Cash  | <u>24,004,061</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>9,752,910</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>-253,575</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>33,503,396</u> [8720]        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>30,000,061</u> [8730]        |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>15,000,000</u> [8760]        |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>15,000,061</u> [8770]        |