

**WINJAMMER FILING**

**INITIAL**

**End Date:3/8/2018**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:3/9/2018**

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**Daily Segregation - Cover Page**

Name of Company

**Mizuho Securities USA LLC**

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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%.

**125,000,000**

**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%.

**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>597,727,061</u> [7315]                           |
|     | B. Securities (at market)   | <u>2,584,260</u> [7317]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-23,541,962</u> [7325]                           |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>38,516,629</u> [7335]                            |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-37,547,408</u> [7337]                           |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>577,738,580</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>365</u> [7351]                                   |
|     | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>365</u> [7354]                   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>577,738,945</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>577,738,945</u> [7360]                           |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>6,253,327</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>417,277,673</u> [7520] <u>423,531,000</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>95,175,000</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>95,175,000</u> [7570]            |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>53,093,105</u> [7580]                            |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-12,736,560</u> [7600]                           |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>40,356,545</u> [7620]            |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <u>50,324,468</u> [7640]                            |
|     | B. Securities   | <u>2,584,260</u> [7650]                             |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>16,682,263</u> [7660]                            |
|     | D. Value of long option contracts   | <u>1,326,631</u> [7670]                             |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>70,917,622</u> [7680]            |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>54,268,152</u> [7700]                            |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>20,239,198</u> [7720]                            |
|     | D. Value of long option contracts   | <u>0</u> [7730]                                     |
|     | E. Value of short option contracts  | <u>-357,410</u> [7735] <u>74,149,940</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>704,130,107</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>126,391,162</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>56,391,162</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>3,811,134,990</u></b> [7010]                 |
|     | B. Securities (at market)   | <b><u>213,770,000</u></b> [7020]                   |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,039,593,072</u></b> [7030]                |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>609,695,371</u></b> [7032]                   |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-541,870,670</u></b> [7033]                  |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>3,053,136,619</u></b> [7040]                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>54,767</u></b> [7045]                        |
|     | Less: amount offset by customer securities  | <b><u>0</u></b> [7047] <b><u>54,767</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>3,053,191,386</u></b> [7060]                 |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>959,623,148</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>11,000,000</u></b> [7090]                    |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>110,874,702</u></b> [7100]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,826,933,077</u></b> [7110]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>202,770,000</u></b> [7120]                   |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>72,441,554</u></b> [7130]                    |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>609,695,371</u></b> [7132]                   |
|     | B. Value of open short option contracts   | <b><u>-541,870,670</u></b> [7133]                  |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>2,181,542</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>3,253,648,724</u></b> [7180]                 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>200,457,338</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              | <b><u>75,457,338</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   | <u>1,584,808</u> [8500]         |
|                                     | B. Securities (at market)   | <u>0</u> [8510]                 |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <u>1,926,835</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>3,511,643</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>3,511,643</u> [8590]         |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |                                 |
|                                     | A. Cash   | <u>23,435,844</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>9,849,922</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>-38,580</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>33,247,186</u> [8720]        |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <u>29,735,543</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>14,735,543</u> [8770]        |