

**WINJAMMER FILING**

**INITIAL**

**End Date:7/16/2018**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:7/17/2018**

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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 **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 **15,000,000**
- 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                           | <b>0</b> [7305]                   |
|    | A. Cash   | <b>612,212,852</b> [7315]         |
|    | B. Securities (at market)   | <b>2,459,940</b> [7317]           |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b>-74,660,604</b> [7325]         |
| 3. | Exchange traded options   |                                   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <b>44,108,471</b> [7335]          |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b>-43,244,836</b> [7337]         |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <b>540,875,823</b> [7345]         |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b>427</b> [7351]                 |
|    | Less: amount offset by customer owned securities  | <b>0</b> [7352] <b>427</b> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b>540,876,250</b> [7355]         |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b>540,876,250</b> [7360]         |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b>1,094,183</b> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <b>389,930,561</b> [7520] <b>391,024,744</b> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b>156,821,507</b> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <b>0</b> [7560] <b>156,821,507</b> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b>21,445,359</b> [7580]                            |
|     | B. Securities   | <b>0</b> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <b>-210,828</b> [7600]                              |
|     | D. Value of long option contracts   | <b>67,063</b> [7610]                                |
|     | E. Value of short option contracts  | <b>0</b> [7615] <b>21,301,594</b> [7620]            |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <b>127,282,750</b> [7640]                           |
|     | B. Securities   | <b>2,459,940</b> [7650]                             |
|     | C. Amount due to (from) clearing organization - daily variation   | <b>-61,214,463</b> [7660]                           |
|     | D. Value of long option contracts   | <b>0</b> [7670]                                     |
|     | E. Value of short option contracts  | <b>-567,214</b> [7675] <b>67,961,013</b> [7680]     |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b>6,303,531</b> [7700]                             |
|     | B. Securities   | <b>0</b> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <b>21,666,063</b> [7720]                            |
|     | D. Value of long option contracts   | <b>1,363,786</b> [7730]                             |
|     | E. Value of short option contracts  | <b>0</b> [7735] <b>29,333,380</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>666,442,238</b> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b>125,565,988</b> [7380]                           |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <b>70,000,000</b> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <b>55,565,988</b> [7785]                            |

**INITIAL****End Date:7/16/2018****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:7/17/2018****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>4,065,830,299</u> [7010]               |
|     | B. Securities (at market)   | <u>403,330,000</u> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-1,211,818,264</u> [7030]              |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,027,366,479</u> [7032]               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-893,217,058</u> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>3,391,491,456</u> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>14,323,306</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-14,323,306</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>3,391,491,456</u> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>753,086,458</u> [7070]                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>187,594</u> [7080]                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>34,445,000</u> [7090]                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>55,240,300</u> [7100]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,813,356,665</u> [7110]               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>368,885,000</u> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>433,025,817</u> [7130]                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>1,027,366,479</u> [7132]               |
|     | B. Value of open short option contracts   | <u>-893,217,058</u> [7133]                |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>1,483,930</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>3,593,860,185</u> [7180]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>202,368,729</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              | <u>77,368,729</u> [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   | <b><u>1,590,094</u></b> [8500]                |
|                                     | B. Securities (at market)   | <b><u>0</u></b> [8510]                        |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>773,490</u></b> [8520]                  |
| 3.                                  | Cleared swaps options   |   |
|                                     | A. Market value of open cleared swaps option contracts purchased  | <b><u>0</u></b> [8530]                        |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>0</u></b> [8540]                        |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>2,363,584</u></b> [8550]                |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>0</u></b> [8560]                        |
|                                     | Less: amount offset by customer owned securities  | <b><u>0</u></b> [8570] <b><u>0</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>2,363,584</u></b> [8590]                |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <b><u>7,386,363</u></b> [8600]                |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8610]                        |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8620]                        |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|                                     | A. Cash   | <b><u>25,131,533</u></b> [8630]               |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8640]                        |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8650]                        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-48,530</u></b> [8660]                  |
| 10.                                 | Cleared swaps options   |   |
|                                     | A. Value of open cleared swaps long option contracts  | <b><u>0</u></b> [8670]                        |
|                                     | B. Value of open cleared swaps short option contracts   | <b><u>0</u></b> [8680]                        |
| 11.                                 | Net equities with other FCMs  |   |
|                                     | A. Net liquidating equity   | <b><u>0</u></b> [8690]                        |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8700]                        |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8710]                        |
| 12.                                 | Cleared swaps customer funds on hand  |   |
|                                     | A. Cash   | <b><u>0</u></b>                               |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b>                               |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0 0</u></b> [8715]                      |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>32,469,366</u></b> [8720]               |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>30,105,782</u></b> [8730]               |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>15,000,000</u></b> [8760]               |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>15,105,782</u></b> [8770]               |