

**WINJAMMER FILING**

**INITIAL**

**End Date:8/30/2018**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/31/2018**

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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><u>520,600,897</u></b> [7315] |
|    | B. Securities (at market)   | <b><u>2,449,230</u></b> [7317]   |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>16,633,928</u></b> [7325]  |
| 3. | Exchange traded options   |                                  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>34,916,622</u></b> [7335]  |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-31,860,248</u></b> [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>542,740,429</u></b> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b>0</b> [7351]                  |
|    | Less: amount offset by customer owned securities  | <b>0</b> [7352] <b>0</b> [7354]  |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>542,740,429</u></b> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>542,740,429</u></b> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b><u>2,289,227</u></b> [7500]                                    |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>383,813,717</u></b> [7520] <b><u>386,102,944</u></b> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>148,642,154</u></b> [7540]                                  |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <b>0</b> [7560] <b><u>148,642,154</u></b> [7570]                  |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>19,637,878</u></b> [7580]                                   |
|     | B. Securities   | <b>0</b> [7590]   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-1,336,929</u></b> [7600]                                   |
|     | D. Value of long option contracts   | <b><u>1,155,001</u></b> [7610]                                    |
|     | E. Value of short option contracts  | <b>0</b> [7615] <b><u>19,455,950</u></b> [7620]                   |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <b><u>23,299,433</u></b> [7640]                                   |
|     | B. Securities   | <b>0</b> [7650]   |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>57,938,771</u></b> [7660]                                   |
|     | D. Value of long option contracts   | <b><u>233,710</u></b> [7670]                                      |
|     | E. Value of short option contracts  | <b>0</b> [7675] <b><u>81,471,914</u></b> [7680]                   |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>29,961,840</u></b> [7700]                                   |
|     | B. Securities   | <b>0</b> [7710]   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>1,335,229</u></b> [7720]                                    |
|     | D. Value of long option contracts   | <b><u>1,667,662</u></b> [7730]                                    |
|     | E. Value of short option contracts  | <b>0</b> [7735] <b><u>32,964,731</u></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><u>668,637,693</u></b> [7770]                                  |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b><u>125,897,264</u></b> [7380]                                  |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <b><u>70,000,000</u></b> [7780]                                   |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <b><u>55,897,264</u></b> [7785]                                   |

**INITIAL****End Date:8/30/2018****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:8/31/2018****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>3,794,367,522</u></b> [7010]                  |
|     | B. Securities (at market)   | <b><u>619,878,000</u></b> [7020]                    |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,707,339,680</u></b> [7030]                 |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>968,765,016</u></b> [7032]                    |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-819,361,883</u></b> [7033]                   |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,856,308,975</u></b> [7040]                  |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>23,164</u></b> [7045]                         |
|     | Less: amount offset by customer securities  | <b><u>-23,164</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,856,308,975</u></b> [7060]                  |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>576,366,739</u></b> [7070]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>23,937,500</u></b> [7080]                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>12,603,000</u></b> [7090]                     |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>83,459,519</u></b> [7100]                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,664,853,945</u></b> [7110]                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>607,275,000</u></b> [7120]                    |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-63,096,094</u></b> [7130]                    |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>968,765,016</u></b> [7132]                    |
|     | B. Value of open short option contracts   | <b><u>-819,361,883</u></b> [7133]                   |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>2,423,176</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>3,057,225,918</u></b> [7180]                  |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>200,916,943</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>75,916,943</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   | <b><u>750,975</u></b> [8500]                  |
|                                     | B. Securities (at market)   | <b><u>0</u></b> [8510]                        |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>2,348,725</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>3,099,700</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>3,099,700</u></b> [8590]                |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <b><u>7,024,542</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>25,952,416</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>57,540</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</u></b> [8715]                        |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>33,034,498</u></b> [8720]               |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>29,934,798</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>14,934,798</u></b> [8770]               |