

**WINJAMMER FILING**

**INITIAL**

**End Date:11/5/2018**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/6/2018**

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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                           | <u>0</u> [7305]                     |
|    | A. Cash   | <u>556,863,358</u> [7315]           |
|    | B. Securities (at market)   | <u>2,397,360</u> [7317]             |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>3,449,852</u> [7325]             |
| 3. | Exchange traded options   |                                     |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>24,653,488</u> [7335]            |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-26,008,174</u> [7337]           |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>561,355,884</u> [7345]           |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>2,920</u> [7351]                 |
|    | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>2,920</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>561,358,804</u> [7355]           |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>561,358,804</u> [7360]           |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>2,283,255</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>427,071,751</u> [7520] <u>429,355,006</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>127,959,881</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>127,959,881</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>24,768,794</u> [7580]                            |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-2,052,959</u> [7600]                            |
|     | D. Value of long option contracts   | <u>18,851</u> [7610]                                |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>22,734,686</u> [7620]            |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <u>60,656,701</u> [7640]                            |
|     | B. Securities   | <u>0</u> [7650]                                     |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>-2,960,777</u> [7660]                            |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                     |
|     | E. Value of short option contracts  | <u>-846,707</u> [7675] <u>56,849,217</u> [7680]     |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>23,380,148</u> [7700]                            |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>29,731,988</u> [7720]                            |
|     | D. Value of long option contracts   | <u>0</u> [7730]                                     |
|     | E. Value of short option contracts  | <u>-526,830</u> [7735] <u>52,585,306</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>689,484,096</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>128,125,292</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>58,125,292</u> [7785]                            |

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**Daily Segregation - Segregation Statement**

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

|     |   |                                 |
|-----|---|---------------------------------|
| 1.  | Net ledger balance  |                                 |
|     | A. Cash   | <u>2,358,173,306</u> [7010]     |
|     | B. Securities (at market)   | <u>606,328,000</u> [7020]       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-5,465,278</u> [7030]        |
| 3.  | Exchange traded options   |                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,293,417,378</u> [7032]     |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-876,116,941</u> [7033]      |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>3,376,336,465</u> [7040]     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>0</u> [7045]                 |
|     | Less: amount offset by customer securities  | <u>0</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>3,376,336,465</u> [7060]     |
|     | FUNDS IN SEGREGATED ACCOUNTS  |                                 |
| 7.  | Deposited in segregated funds bank accounts   |                                 |
|     | A. Cash   | <u>492,642,140</u> [7070]       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>246,424,139</u> [7080]       |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>117,053,000</u> [7090]       |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                 |
|     | A. Cash   | <u>251,625,754</u> [7100]       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,577,811,327</u> [7110]     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>489,275,000</u> [7120]       |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-21,077,393</u> [7130]       |
| 10. | Exchange traded options   |                                 |
|     | A. Value of open long option contracts  | <u>1,293,417,378</u> [7132]     |
|     | B. Value of open short option contracts   | <u>-876,116,941</u> [7133]      |
| 11. | Net equities with other FCMs  |                                 |
|     | A. Net liquidating equity   | <u>3,979,305</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>3,575,033,709</u> [7180]     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>198,697,244</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>73,697,244</u> [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>-1,044,320</u> [8500]        |
|                                     | B. Securities (at market)   | <u>0</u> [8510]                 |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <u>3,871,898</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>2,827,578</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>2,827,578</u> [8590]         |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |                                 |
|                                     | A. Cash   | <u>4,317,270</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>28,525,478</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>102,190</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>32,944,938</u> [8720]        |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <u>30,117,360</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>15,117,360</u> [8770]        |