

WINJAMMER FILING

INITIAL

End Date:12/14/2018

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II

Submit Date:12/17/2018

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Daily Segregation - Cover Page

Name of Company

Mizuho Securities USA LLC

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
 - A. Cash **512,780,282** [7315]
 - B. Securities (at market) **2,374,050** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **45,075,766** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **18,182,262** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-20,896,131** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **557,516,229** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **0** [7351]
Less: amount offset by customer owned securities **0** [7352] **0** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **557,516,229** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **557,516,229** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **130,516** [7500]
 - B. Other banks qualified under Regulation 30.7 **444,665,496** [7520] **444,796,012** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **130,677,550** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **130,677,550** [7570]
- 3. Equities with registered futures commission merchants
 - A. Cash **16,724,078** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **-273,571** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **16,450,507** [7620]
- 4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash **32,918,093** [7640]
 - B. Securities **0** [7650]
 - C. Amount due to (from) clearing organization - daily variation **13,875,343** [7660]
 - D. Value of long option contracts **0** [7670]
 - E. Value of short option contracts **-362,100** [7675] **46,431,336** [7680]
- 5. Amounts held by members of foreign boards of trade
 - A. Cash **32,222,944** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **14,223,094** [7720]
 - D. Value of long option contracts **0** [7730]
 - E. Value of short option contracts **-2,351,769** [7735] **44,094,269** [7740]
- 6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
- 7. Segregated funds on hand **0** [7765]
- 8. Total funds in separate section 30.7 accounts **682,449,674** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **124,933,445** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **70,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **54,933,445** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>1,381,523,182</u> [7010]
	B. Securities (at market)	<u>697,680,000</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,193,850,248</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>925,318,288</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-754,213,875</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>3,444,157,843</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>926,419</u> [7045]
	Less: amount offset by customer securities	<u>-917,813</u> [7047] <u>8,606</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>3,444,166,449</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>648,610,231</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>150,377,540</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>59,420,000</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>123,664,149</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,761,279,805</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>638,260,000</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>87,669,412</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>925,318,288</u> [7132]
	B. Value of open short option contracts	<u>-754,213,875</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,632,678</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>3,644,018,228</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>199,851,779</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>74,851,779</u> [7198]
	Excess	

INITIAL**End Date:12/14/2018****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:12/17/2018****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>-498,072</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>2,547,670</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>2,049,598</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) <u>2,049,598</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>4,192,781</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>27,849,320</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>-63,600</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>31,978,501</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>29,928,903</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 segregation over (under) Management <u>14,928,903</u> [8770]