

# WINJAMMER FILING

**INITIAL**

**End Date:11/15/2019**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/18/2019**

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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
- 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%.

**10,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents

**INITIAL****End Date:11/15/2019****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:11/18/2019****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
  - B. Securities (at market)
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade
  - b. Market value of open contracts granted (sold) on a foreign board of trade
4. Net equity (deficit) (add lines 1. 2. and 3.)
5. Account liquidating to a deficit and account with a debit balances - gross amount  
Less: amount offset by customer owned securities
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

0 [7305]845,999,979 [7315]2,321,130 [7317]-49,362,795 [7325]76,969,029 [7335]-22,654,555 [7337]853,272,788 [7345]130,372 [7351]0 [7352] 130,372 [7354]853,403,160 [7355]853,403,160 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States
  - B. Other banks qualified under Regulation 30.7
2. Securities
  - A. In safekeeping with banks located in the United States
  - B. In safekeeping with other banks qualified under Regulation 30.7
3. Equities with registered futures commission merchants
  - A. Cash
  - B. Securities
  - C. Unrealized gain (loss) on open futures contracts
  - D. Value of long option contracts
  - E. Value of short option contracts
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash
  - B. Securities
  - C. Amount due to (from) clearing organization - daily variation
  - D. Value of long option contracts
  - E. Value of short option contracts
5. Amounts held by members of foreign boards of trade
  - A. Cash
  - B. Securities
  - C. Unrealized gain (loss) on open futures contracts
  - D. Value of long option contracts
  - E. Value of short option contracts
6. Amounts with other depositories designated by a foreign board of trade
7. Segregated funds on hand
8. Total funds in separate section 30.7 accounts
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
10. Management Target Amount for Excess funds in separate section 30.7 accounts
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

3,670,526 [7500]471,270,424 [7520] 474,940,950 [7530]242,433,740 [7540]0 [7560] 242,433,740 [7570]80,727,464 [7580]0 [7590]-16,162,234 [7600]113,385 [7610]0 [7615] 64,678,615 [7620]53,338,254 [7640]0 [7650]28,610,930 [7660]55,107,821 [7670]0 [7675] 137,057,005 [7680]78,099,693 [7700]0 [7710]-17,197,438 [7720]0 [7730]-906,732 [7735] 59,995,523 [7740]0 [7760]0 [7765]979,105,833 [7770]125,702,673 [7380]70,000,000 [7780]55,702,673 [7785]

**INITIAL****End Date:11/15/2019****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:11/18/2019****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                          |
|-----|---------------------------------------------------------------------------------------------|------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                          |
|     | A. Cash                                                                                     | <u>4,350,378,498</u> [7010]              |
|     | B. Securities (at market)                                                                   | <u>310,560,000</u> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-676,594,218</u> [7030]               |
| 3.  | Exchange traded options                                                                     |                                          |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>511,830,159</u> [7032]                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-556,286,264</u> [7033]               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>3,939,888,175</u> [7040]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>3,149,041</u> [7045]                  |
|     | Less: amount offset by customer securities                                                  | <u>-3,149,041</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>3,939,888,175</u> [7060]              |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                          |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                          |
|     | A. Cash                                                                                     | <u>679,528,967</u> [7070]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>152,590,472</u> [7080]                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>10,160,000</u> [7090]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                          |
|     | A. Cash                                                                                     | <u>386,419,469</u> [7100]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,841,594,885</u> [7110]              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>300,400,000</u> [7120]                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-189,713,258</u> [7130]               |
| 10. | Exchange traded options                                                                     |                                          |
|     | A. Value of open long option contracts                                                      | <u>511,830,159</u> [7132]                |
|     | B. Value of open short option contracts                                                     | <u>-556,289,083</u> [7133]               |
| 11. | Net equities with other FCMs                                                                |                                          |
|     | A. Net liquidating equity                                                                   | <u>4,753,012</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>4,141,274,623</u> [7180]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>201,386,448</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>76,386,448</u> [7198]                 |
|     | Excess                                                                                      |                                          |

**INITIAL****End Date:11/15/2019****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:11/18/2019****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>2,728,720</u> [8500]         |
| B. Securities (at market)                                                                                   | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps                                                       | <u>-2,010,500</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>718,220</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>718,220</u> [8590]           |
| Funds in Cleared Swaps Customer Segregated Accounts                                                         |                                 |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                         |                                 |
| A. Cash                                                                                                     | <u>1,228,689</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>19,638,535</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>-26,250</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> <u>0</u> [8715]        |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)                             | <u>20,840,974</u> [8720]        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>20,122,754</u> [8730]        |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>10,000,000</u> [8760]        |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>10,122,754</u> [8770]        |