

WINJAMMER FILING

INITIAL

End Date:8/26/2019

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II

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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	<u>125,000,000</u>
b. Minimum percentage of customer segregated funds required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>0 0</u>

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or	<u>70,000,000</u>
b. Minimum percentage of customer secured funds required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer secured funds required between:% and%.	<u>0 0</u>

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or	<u>10,000,000</u>
b. Minimum percentage of cleared swaps customer collateral required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0 0</u>

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	0 [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	704,175,427 [7315]
B. Securities (at market)	2,330,580 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	159,261,009 [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	33,730,704 [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	-28,457,155 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	871,040,565 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	72,869 [7351]
Less: amount offset by customer owned securities	-72,869 [7352] 0 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity	871,040,565 [7355]
Method (add lines 4 and 5)	
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	871,040,565 [7360]
6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	2,818,540 [7500]
B. Other banks qualified under Regulation 30.7	626,727,520 [7520] 629,546,060 [7530]
2. Securities	
A. In safekeeping with banks located in the United States	195,925,959 [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] 195,925,959 [7570]
3. Equities with registered futures commission merchants	
A. Cash	15,192,541 [7580]
B. Securities	0 [7590]
C. Unrealized gain (loss) on open futures contracts	33,576,077 [7600]
D. Value of long option contracts	176,458 [7610]
E. Value of short option contracts	0 [7615] 48,945,076 [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	45,520,317 [7640]
B. Securities	0 [7650]
C. Amount due to (from) clearing organization - daily variation	18,602,747 [7660]
D. Value of long option contracts	0 [7670]
E. Value of short option contracts	-5,251,422 [7675] 58,871,642 [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	71,935,169 [7700]
B. Securities	0 [7710]
C. Unrealized gain (loss) on open futures contracts	-19,293,280 [7720]
D. Value of long option contracts	10,348,514 [7730]
E. Value of short option contracts	0 [7735] 62,990,403 [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	996,279,140 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	125,238,575 [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	55,238,575 [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>2,362,038,599</u> [7010]
	B. Securities (at market)	<u>243,754,000</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,194,453,681</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>503,510,421</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-560,015,227</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>3,743,741,474</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>4,940,188</u> [7045]
	Less: amount offset by customer securities	<u>-4,940,188</u> [7047] <u>0</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>3,743,741,474</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>436,912,563</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>108,203,852</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>67,854,000</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>488,450,829</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,549,762,290</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>175,900,000</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>170,113,756</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>503,510,421</u> [7132]
	B. Value of open short option contracts	<u>-560,015,464</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>5,433,753</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>3,946,126,000</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>202,384,526</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>77,384,526</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	<u>1,336,096</u> [8500]
	A. Cash	<u>0</u> [8510]
	B. Securities (at market)	<u>-172,250</u> [8520]
2.	Net unrealized profit (loss) in open cleared swaps	
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>1,163,846</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>1,163,846</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,536,425</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>20,138,535</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>11,250</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>21,686,210</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>20,522,364</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>10,522,364</u> [8770]