

# WINJAMMER FILING

INITIAL

End Date:2/8/2019

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II

Submit Date:2/11/2019

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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%.

**15,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents

**INITIAL****End Date:2/8/2019****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:2/11/2019****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

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

515,600,205 [7315]

B. Securities (at market)

2,378,040 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

127,635,307 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

18,645,706 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-25,569,797 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)

638,689,461 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

17 [7351]

Less: amount offset by customer owned securities

0 [7352] 17 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity

638,689,478 [7355]

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

638,689,478 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

1,386,130 [7500]

B. Other banks qualified under Regulation 30.7

486,810,451 [7520] 488,196,581

[7530]

2. Securities

A. In safekeeping with banks located in the United States

129,360,832 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 129,360,832 [7570]

3. Equities with registered futures commission merchants

A. Cash

15,977,875 [7580]

B. Securities

0 [7590]

C. Unrealized gain (loss) on open futures contracts

5,236,919 [7600]

D. Value of long option contracts

0 [7610]

E. Value of short option contracts

0 [7615] 21,214,794 [7620]

4. Amounts held by clearing organizations of foreign boards of trade

A. Cash

23,705,740 [7640]

B. Securities

0 [7650]

C. Amount due to (from) clearing organization - daily variation

61,862,583 [7660]

D. Value of long option contracts

0 [7670]

E. Value of short option contracts

-963,356 [7675] 84,604,967 [7680]

5. Amounts held by members of foreign boards of trade

A. Cash

48,070,082 [7700]

B. Securities

0 [7710]

C. Unrealized gain (loss) on open futures contracts

-1,398,638 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

-5,960,734 [7735] 40,710,710

[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

764,087,884 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

125,398,406 [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

55,398,406 [7785]

**INITIAL****End Date:2/8/2019****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:2/11/2019****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                            |
|-----|---------------------------------------------------------------------------------------------|--------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                            |
|     | A. Cash                                                                                     | <u>1,524,538,203</u> [7010]                |
|     | B. Securities (at market)                                                                   | <u>755,765,000</u> [7020]                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>954,470,606</u> [7030]                  |
| 3.  | Exchange traded options                                                                     |                                            |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>569,605,313</u> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-518,680,205</u> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>3,285,698,917</u> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>85,759</u> [7045]                       |
|     | Less: amount offset by customer securities                                                  | <u>-15,470</u> [7047] <u>70,289</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>3,285,769,206</u> [7060]                |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                            |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                            |
|     | A. Cash                                                                                     | <u>391,328,278</u> [7070]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>59,959,800</u> [7080]                   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>87,505,000</u> [7090]                   |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                            |
|     | A. Cash                                                                                     | <u>314,469,866</u> [7100]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,936,141,389</u> [7110]                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>668,260,000</u> [7120]                  |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-27,578,102</u> [7130]                  |
| 10. | Exchange traded options                                                                     |                                            |
|     | A. Value of open long option contracts                                                      | <u>569,605,313</u> [7132]                  |
|     | B. Value of open short option contracts                                                     | <u>-518,680,205</u> [7133]                 |
| 11. | Net equities with other FCMs                                                                |                                            |
|     | A. Net liquidating equity                                                                   | <u>2,626,180</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>3,483,637,519</u> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>197,868,313</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>72,868,313</u> [7198]                   |
|     | Excess                                                                                      |                                            |

**INITIAL****End Date:2/8/2019****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:2/11/2019****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>2,241,023</u> [8500]         |
| B. Securities (at market)                                                                                   | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps                                                       | <u>-900,000</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>1,341,023</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>1,341,023</u> [8590]         |
| Funds in Cleared Swaps Customer Segregated Accounts                                                         |                                 |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                         |                                 |
| A. Cash                                                                                                     | <u>5,773,782</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>23,543,535</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>74,750</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>29,392,067</u> [8720]        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>28,051,044</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>13,051,044</u> [8770]        |