

**WINJAMMER FILING**

**INITIAL**

**End Date:8/16/2016**

**Firm Name:Mizuho Securities USA Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/17/2016**

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**Daily Segregation - Cover Page**

Name of Company

**Mizuho Securities USA Inc.**

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

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**-**  
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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>1,015,871,156</u> [7315]                         |
|     | B. Securities (at market)   | <u>4,303,860</u> [7317]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-262,425,885</u> [7325]                          |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>25,907,628</u> [7335]                            |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-18,543,588</u> [7337]                           |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>765,113,171</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>989</u> [7351]                                   |
|     | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>989</u> [7354]                   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>765,114,160</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>765,114,160</u> [7360]                           |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>13,337,648</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>231,640,788</u> [7520] <u>244,978,436</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>157,096,320</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>157,096,320</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>41,927,251</u> [7580]                            |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-12,643,409</u> [7600]                           |
|     | D. Value of long option contracts   | <u>349,305</u> [7610]                               |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>29,633,147</u> [7620]            |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <u>668,896,443</u> [7640]                           |
|     | B. Securities   | <u>4,303,860</u> [7650]                             |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>-298,752,056</u> [7660]                          |
|     | D. Value of long option contracts   | <u>7,930,735</u> [7670]                             |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>382,378,982</u> [7680]           |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>37,162,793</u> [7700]                            |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>14,819,281</u> [7720]                            |
|     | D. Value of long option contracts   | <u>0</u> [7730]                                     |
|     | E. Value of short option contracts  | <u>-916,000</u> [7735] <u>51,066,074</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>865,152,959</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>100,038,799</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>30,038,799</u> [7785]                            |

**INITIAL****End Date:8/16/2016****Firm Name:Mizuho Securities USA Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/17/2016****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>2,497,676,587</u> [7010]            |
|     | B. Securities (at market)   | <u>143,210,000</u> [7020]              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-395,899,136</u> [7030]             |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>819,157,803</u> [7032]              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-699,690,817</u> [7033]             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,364,454,437</u> [7040]            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>348,377</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-348,368</u> [7047] <u>9</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,364,454,446</u> [7060]            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>489,287,066</u> [7070]              |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>108,099,228</u> [7080]              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>9,000,000</u> [7090]                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>179,846,182</u> [7100]              |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,592,930,320</u> [7110]            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>134,210,000</u> [7120]              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-70,669,442</u> [7130]              |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>819,157,803</u> [7132]              |
|     | B. Value of open short option contracts   | <u>-699,690,817</u> [7133]             |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>6,675,453</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>2,568,845,793</u> [7180]            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>204,391,347</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>79,391,347</u> [7198]               |

**INITIAL****End Date:8/16/2016****Firm Name:Mizuho Securities USA Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/17/2016****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 <b><u>26,562,960</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>0</u></b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-13,984,685</u></b> [8520]  |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>4,787,000</u></b> [8530]                                  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>-4,499,250</u></b> [8540]                            |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>12,866,025</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>0</u></b> [8560]                         |
|                                     | Less: amount offset by customer owned securities <b><u>0</u></b> [8570] <b><u>0</u></b> [8580]                                   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>12,866,025</u></b> [8590]                 |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts  |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>29,083,334</u></b> [8600]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8620]                     |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>18,837,491</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8650]                     |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-1,726,750</u></b> [8660]                                      |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b><u>4,787,000</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>-4,499,250</u></b> [8680]  |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>46,481,825</u></b> [8720]                      |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>33,615,800</u></b> [8730]   |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>15,000,000</u></b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management <b><u>18,615,800</u></b> [8770] |