

**WINJAMMER FILING**

**INITIAL**

**End Date:10/18/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/19/2016**

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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                           | <b>0</b> [7305]                                |
|    | A. Cash   | <b><u>1,001,140,762</u></b> [7315]             |
|    | B. Securities (at market)   | <b><u>10,644,150</u></b> [7317]                |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>-157,774,413</u></b> [7325]              |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>15,191,871</u></b> [7335]                |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-18,545,273</u></b> [7337]               |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>850,657,097</u></b> [7345]               |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b><u>16</u></b> [7351]                        |
|    | Less: amount offset by customer owned securities  | <b><u>0</u></b> [7352] <b><u>16</u></b> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>850,657,113</u></b> [7355]               |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>850,657,113</u></b> [7360]               |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b><u>5,787,062</u></b> [7500]                                    |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>330,780,932</u></b> [7520] <b><u>336,567,994</u></b> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>53,780,000</u></b> [7540]                                   |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <b><u>0</u></b> [7560] <b><u>53,780,000</u></b> [7570]            |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>27,594,009</u></b> [7580]                                   |
|     | B. Securities   | <b><u>0</u></b> [7590]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-298,127</u></b> [7600]                                     |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7610]  |
|     | E. Value of short option contracts  | <b><u>-18,992</u></b> [7615] <b><u>27,276,890</u></b> [7620]      |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <b><u>661,449,964</u></b> [7640]                                  |
|     | B. Securities   | <b><u>10,644,150</u></b> [7650]                                   |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>-176,421,503</u></b> [7660]                                 |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7670]  |
|     | E. Value of short option contracts  | <b><u>-1,202,410</u></b> [7675] <b><u>494,470,201</u></b> [7680]  |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>41,151,654</u></b> [7700]                                   |
|     | B. Securities   | <b><u>0</u></b> [7710]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-420,489</u></b> [7720]                                     |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7730]  |
|     | E. Value of short option contracts  | <b><u>-2,132,000</u></b> [7735] <b><u>38,599,165</u></b> [7740]   |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <b><u>0</u></b> [7760]  |
| 7.  | Segregated funds on hand  | <b><u>0</u></b> [7765]  |
| 8.  | Total funds in separate section 30.7 accounts   | <b><u>950,694,250</u></b> [7770]                                  |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b><u>100,037,137</u></b> [7380]                                  |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <b><u>70,000,000</u></b> [7780]                                   |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <b><u>30,037,137</u></b> [7785]                                   |

**INITIAL****End Date:10/18/2016****Firm Name:Mizuho Securities USA Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/19/2016****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>3,305,878,099</u></b> [7010]                |
|     | B. Securities (at market)   | <b><u>143,210,000</u></b> [7020]                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,048,294,801</u></b> [7030]               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>752,248,886</u></b> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-667,758,164</u></b> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,485,284,020</u></b> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>9,651</u></b> [7045]                        |
|     | Less: amount offset by customer securities  | <b><u>0</u></b> [7047] <b><u>9,651</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,485,293,671</u></b> [7060]                |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>477,782,102</u></b> [7070]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>286,099,975</u></b> [7080]                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7090]                            |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>153,283,339</u></b> [7100]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,582,483,523</u></b> [7110]                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>143,210,000</u></b> [7120]                  |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-48,678,821</u></b> [7130]                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>752,248,886</u></b> [7132]                  |
|     | B. Value of open short option contracts   | <b><u>-667,758,164</u></b> [7133]                 |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>7,756,714</u></b> [7140]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]                            |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]                            |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,686,427,554</u></b> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>201,133,883</u></b> [7190]                  |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>125,000,000</u></b> [7194]                  |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>76,133,883</u></b> [7198]                   |

**INITIAL****End Date:10/18/2016****Firm Name:Mizuho Securities USA Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/19/2016****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>3,810,041</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>0</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>711,830</u></b> [8520]   |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>2,223,000</u></b> [8530]                                 |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>-380,000</u></b> [8540]                             |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>6,364,871</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>6,364,871</u></b> [8590]                 |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>30,003,312</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>7,912,112</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>-92,240</u></b> [8660]  |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <b><u>2,223,000</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts <b><u>-380,000</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>39,666,184</u></b> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>33,301,313</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 segregated accounts over (under) Management <b><u>18,301,313</u></b> [8770] |