

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 01/31/2016

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CE Act)

1. Net ledger balance				
A. Cash			\$ 241,641,181	7010
B. Securities (at market)			151,077,057	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			1,887,597,509	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			879,743,781	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(675,613,834)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,484,445,694	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	964,127	7045		
Less: amount offset by customer securities	(932,532)	7047	31,595	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,484,477,289	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			508,622,150	7070
B. Securities representing investments of customers' funds (at market)			157,080,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			6,663,281	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			485,453,979	7100
B. Securities representing investments of customers' funds (at market)			1,207,428,500	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			134,401,634	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(31,108,464)	7130
10. Exchange traded options				
A. Value of open long option contracts			879,743,781	7132
B. Value of open short option contracts			(675,613,834)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			1,499,859	7140
B. Securities representing investments of customers' funds (at market)			0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			10,012,142	7170
12. Segregated funds on hand (describe:)			0	7150
13. Total amount in segregation (add lines 7 through 12)			2,684,183,028	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 199,705,739	7190
15. Management Target Amount for Excess funds in segregation			125,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			74,705,739	7198

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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 Options Trading - All Customers		
A. Cash	\$ 649,437,497	7315
B. Securities (at market)	\$ 444,319	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 206,949,916	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 21,239,729	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(19,043,141)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 859,028,320	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 82,604	7351
Less: amount offset by customer owned securities	\$ 0	7352
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 859,110,924	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 859,110,924	7360

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States	\$ 78,498,709	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	92,261,752	7520	\$ 170,760,461	7530
Name(s): <u>See Attached</u>		7510		
2. Securities				
A. In safekeeping with banks located in the United States	\$ 151,180,083	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	0	7560	151,180,083	7570
Name(s): <u>See Attached</u>		7550		
3. Equities with registered futures commission merchants				
A. Cash	\$ 0	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	0	7600		
D. Value of long option contracts	0	7610		
E. Value of short option contracts	0	7615	0	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
A. Cash	\$ 300,864,743	7640		
B. Securities	444,319	7650		
C. Amount due to (from) clearing organization - daily variation	256,599,330	7660		
D. Value of long option contracts	0	7670		
E. Value of short option contracts	(5,354,912)	7675	552,553,480	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 74,144,367	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	3,456,018	7720		
D. Value of long option contracts	7,551,500	7730		
E. Value of short option contracts	0	7735	85,151,885	7740
6. Amounts with other depositories designated by a foreign board of trade				
Name(s): _		7750	0	7760
7. Segregated funds on hand (describe): _			0	7765
8. Total funds in separate section 30.7 accounts			\$ 959,645,909	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			100,534,985	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			70,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount			30,534,985	7785

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STATEMENT OF CLEARED SWAPS 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			\$ 14,421,457	8500
B. Securities (at market)			0	8510
2. Net unrealized profit (loss) in open cleared swaps			(7,706,141)	8520
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased			0	8530
B. Market value of open cleared swaps granted (sold)			0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)			6,715,316	8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 0	8560		
Less: amount offset by customer securities	0	8570	0	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			6,715,316	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$ 22,024,909	8600
B. Securities representing investments of cleared swaps customers' funds (at market)			0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			0	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash			9,846,967	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			0	8650
9. Net settlement from (to) derivatives clearing organizations			394,074	8660
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts			0	8670
B. Value of open cleared swaps short option contracts			0	8680
11. Net equities with other FCMs				
A. Net liquidating equity			0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)			0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			0	8710
12. Cleared swaps customer funds on hand (describe:)			0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			32,265,950	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 25,550,634	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts			\$ 15,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess			\$ 10,550,634	8770