

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 02/29/2016

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

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

1. Net ledger balance				
A. Cash			\$ 97,805,614	7010
B. Securities (at market)			159,259,286	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			1,847,441,444	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			798,610,145	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(536,165,593)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,366,950,896	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	354	7045		
Less: amount offset by customer securities	0	7047	354	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,366,951,250	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			586,281,185	7070
B. Securities representing investments of customers' funds (at market)			0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			18,072,438	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			329,835,153	7100
B. Securities representing investments of customers' funds (at market)			1,269,292,675	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			131,176,749	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(41,729,034)	7130
10. Exchange traded options				
A. Value of open long option contracts			798,610,145	7132
B. Value of open short option contracts			(536,165,593)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			247,131	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)			10,010,099	7170
12. Segregated funds on hand (describe:)			0	7150
13. Total amount in segregation (add lines 7 through 12)			2,565,630,948	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 198,679,698	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			73,679,698	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	\$ 759,732,706	7315
	B. Securities (at market)	\$ 5,949,220	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 67,758,115	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 27,050,867	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(24,917,768)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 835,573,140	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 868	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)	\$ 835,574,008	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 835,574,008	7360

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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		\$ 56,090,041	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	102,694,613	7520	\$ 158,784,654	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 151,735,083	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	151,735,083	7570
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		\$ 464,066,892	7640		
B. Securities		5,949,220	7650		
C. Amount due to (from) clearing organization - daily variation		76,965,499	7660		
D. Value of long option contracts		0	7670		
E. Value of short option contracts		(3,734,529)	7675	543,247,082	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 63,290,719	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		21,009,414	7720		
D. Value of long option contracts		5,867,628	7730		
E. Value of short option contracts		0	7735	90,167,761	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				\$ 943,934,580	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				108,360,572	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				38,360,572	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			\$ 16,546,038	8500
B. Securities (at market)			0	8510
2. Net unrealized profit (loss) in open cleared swaps			(7,985,989)	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)			8,560,049	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)			8,560,049	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$ 20,605,769	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			12,898,600	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			221,150	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)			33,725,519	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 25,165,470	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			\$ 10,165,470	8770