

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 03/31/2016

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

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

1. Net ledger balance			
A. Cash		\$ 1,082,172,049	7010
B. Securities (at market)		157,799,135	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		968,994,868	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		749,224,691	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(460,428,891)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		2,497,761,852	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	30,591	7045	
Less: amount offset by customer securities	0	7047	
		30,591	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,497,792,443	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		515,432,542	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)		18,078,915	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		442,008,225	7100
B. Securities representing investments of customers' funds (at market)		1,318,948,111	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		129,702,015	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(25,317,802)	7130
10. Exchange traded options			
A. Value of open long option contracts		749,224,691	7132
B. Value of open short option contracts		(460,428,891)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		3,098,853	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)		10,018,205	7170
12. Segregated funds on hand (describe:)		0	7150
13. Total amount in segregation (add lines 7 through 12)		2,700,764,864	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 202,972,421	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		77,972,421	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	\$ 634,345,493	7315
	B. Securities (at market)	\$ 6,093,504	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 101,300,790	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 34,299,637	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(14,969,688)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 761,069,736	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 893	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)	\$ 761,070,629	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 761,070,629	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		\$ 7,081,834	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7510	159,544,551	7520	\$ 166,626,385
				7530
2. Securities				
A. In safekeeping with banks located in the United States		\$ 151,695,083	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7550	0	7560	151,695,083
				7570
3. Equities with registered futures commission merchants				
A. Cash		\$ 43,641,541	7580	
B. Securities		0	7590	
C. Unrealized gain (loss) on open futures contracts		(1,835,297)	7600	
D. Value of long option contracts		328,879	7610	
E. Value of short option contracts		0	7615	42,135,123
				7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash		\$ 284,735,927	7640	
B. Securities		6,093,504	7650	
C. Amount due to (from) clearing organization - daily variation		129,818,342	7660	
D. Value of long option contracts		15,328,820	7670	
E. Value of short option contracts		0	7675	435,976,593
				7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash		\$ 55,280,289	7700	
B. Securities		0	7710	
C. Unrealized gain (loss) on open futures contracts		5,046,635	7720	
D. Value of long option contracts		3,672,250	7730	
E. Value of short option contracts		0	7735	63,999,174
				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				\$ 860,432,358
				7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				99,361,729
				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				29,361,729
				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		\$ 8,633,251	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		(845,780)	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)		(983,250)	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)		6,804,221	8550	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 196,173	8560		
Less: amount offset by customer securities	0	8570	196,173	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		7,000,394	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 17,223,181	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		16,122,303	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		(489,676)	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		(983,250)	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)		31,872,558	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 24,872,164	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		\$ 9,872,164	8770	