

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA INC

as of: 04/30/2016

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		\$ 1,961,662,140	7010	
	B. Securities (at market)		158,708,675	7020	
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market		197,737,003	7030	
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market		694,357,676	7032	
	B. Deduct market value of open option contracts granted (sold) on a contract market		(464,433,282)	7033	
4.	Net equity (deficit) (add lines 1, 2 and 3)		2,548,032,212	7040	
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	0		7045	
	Less: amount offset by customer securities	0		7047	
			0	7050	
6.	Amount required to be segregated (add lines 4 and 5)		\$ 2,548,032,212	7060	

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts				
	A. Cash		572,180,654	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)		18,176,017	7090	
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	A. Cash		411,930,455	7100	
	B. Securities representing investments of customers' funds (at market)		1,346,319,269	7110	
	C. Securities held for particular customers or option customers in lieu of cash (at market)		130,508,756	7120	
9.	Net settlement from (to) derivatives clearing organizations of contract markets		28,091,691	7130	
10.	Exchange traded options				
	A. Value of open long option contracts		694,357,676	7132	
	B. Value of open short option contracts		(464,433,282)	7133	
11.	Net equities with other FCMs				
	A. Net liquidating equity		4,007,952	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)		10,023,902	7170	
12.	Segregated funds on hand (describe: )		0	7150	
13.	Total amount in segregation (add lines 7 through 12)		2,751,163,090	7180	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 203,130,878	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		78,130,878	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	\$ 755,278,778	7315
	B. Securities (at market)	\$ 5,029,921	7317
2	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(58,708,082)	7325
3	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 34,090,344	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(22,122,380)	7337
4	Net equity (deficit) (add lines 1, 2, and 3)	\$ 713,568,581	7345
5	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,723	7351
	Less: amount offset by customer owned securities	\$ 0	7352
		\$ 1,723	7354
6	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 713,570,304	7355
7	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6	\$ 713,570,304	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		\$ 138,590,217	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	107,569,255	7520	\$ 246,159,472	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 52,016,084	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	52,016,084	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 42,550,516	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		434,259	7600		
D. Value of long option contracts		392,208	7610		
E. Value of short option contracts		0	7615	43,376,983	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 474,188,856	7640		
B. Securities		5,029,921	7650		
C. Amount due to (from) clearing organization - daily variation		(67,155,095)	7660		
D. Value of long option contracts		13,108,006	7670		
E. Value of short option contracts		0	7675	425,171,688	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 43,742,704	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		6,234,020	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(1,532,250)	7735	48,444,474	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				\$ 815,168,701	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				101,598,397	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				31,598,397	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		\$ 22,157,619		8500
B. Securities (at market)		0		8510
2. Net unrealized profit (loss) in open cleared swaps		(14,841,913)		8520
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased		4,655,000		8530
B. Market value of open cleared swaps granted (sold)		0		8540
4. Net equity (deficit) (add lines 1, 2 and 3)		11,970,706		8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 0			8560
Less: amount offset by customer securities	0			8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		11,970,706		8580

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 28,849,458		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		12,351,785		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		(2,096,109)		8660
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts		4,655,000		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)		43,760,134		8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 31,789,428		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		\$ 16,789,428		8770