

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

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 05/31/2016

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

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

1.	Net ledger balance				
	A. Cash		\$ 3,424,205,304	7010	
	B. Securities (at market)		168,189,536	7020	
			(878,815,209)	7030	
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market				
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market		955,427,819	7032	
	B. Deduct market value of open option contracts granted (sold) on a contract market		(804,875,450)	7033	
4.	Net equity (deficit) (add lines 1, 2 and 3)		2,864,132,000	7040	
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	122		7045	
	Less: amount offset by customer securities	0		7047	
			122	7050	
6.	Amount required to be segregated (add lines 4 and 5)		\$ 2,864,132,122	7060	

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts				
	A. Cash		645,593,662	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)		0	7090	
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	A. Cash		663,403,990	7100	
	B. Securities representing investments of customers' funds (at market)		1,353,643,971	7110	
	C. Securities held for particular customers or option customers in lieu of cash (at market)		168,189,536	7120	
9.	Net settlement from (to) derivatives clearing organizations of contract markets		79,986,302	7130	
10.	Exchange traded options				
	A. Value of open long option contracts		955,427,819	7132	
	B. Value of open short option contracts		(804,875,450)	7133	
11.	Net equities with other FCMs				
	A. Net liquidating equity		4,320,330	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)		0	7170	
12.	Segregated funds on hand (describe:)		0	7150	
13.	Total amount in segregation (add lines 7 through 12)		3,065,690,160	7180	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 201,558,038	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		76,558,038	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	\$ 602,552,138	7315
B. Securities (at market)	\$ 4,982,448	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 119,002,494	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 25,672,313	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(14,780,590)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 737,428,803	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 2,038	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)	\$ 737,430,841	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 737,430,841	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	\$ 4,955,192	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	278,697,318	7520	\$ 283,652,510	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 0	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): _	0	7560	0	7570
3. Equities with registered futures commission merchants				
A. Cash	\$ 39,361,664	7580		
B. Securities	51,494,663	7590		
C. Unrealized gain (loss) on open futures contracts	1,309,276	7600		
D. Value of long option contracts	1,074,228	7610		
E. Value of short option contracts	0	7615	93,239,831	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
A. Cash	\$ 300,079,946	7640		
B. Securities	4,982,448	7650		
C. Amount due to (from) clearing organization - daily variation	102,113,388	7660		
D. Value of long option contracts	8,211,994	7670		
E. Value of short option contracts	0	7675	415,387,776	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 17,609,275	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	27,687,808	7720		
D. Value of long option contracts	1,605,500	7730		
E. Value of short option contracts	0	7735	46,902,583	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			\$ 839,182,700	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			101,751,859	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			31,751,859	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		\$ 16,610,346	8500
B. Securities (at market)		0	8510
2. Net unrealized profit (loss) in open cleared swaps		(4,620,320)	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)		(2,289,250)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		9,700,776	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 0	8560	
Less: amount offset by customer securities	0	8570	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		9,700,776	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 26,305,475	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		19,371,727	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		390,450	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		(2,289,250)	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)		43,778,402	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 34,077,626	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		\$ 19,077,626	8770