

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 06/30/2016

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			\$ 3,665,251,122	7010
	B. Securities (at market)			173,493,653	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market			(1,139,467,124)	7030
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market			989,510,584	7032
	B. Deduct market value of open option contracts granted (sold) on a contract market			(741,211,330)	7033
4.	Net equity (deficit) (add lines 1, 2 and 3)			2,947,576,905	7040
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	479,423	7045		
	Less: amount offset by customer securities	(429,326)	7047	50,097	7050
6.	Amount required to be segregated (add lines 4 and 5)			\$ 2,947,627,002	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7.	Deposited in segregated funds bank accounts				
	A. Cash			753,838,848	7070
	B. Securities representing investments of customers' funds (at market)			2,098,430	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			497,339,141	7100
	B. Securities representing investments of customers' funds (at market)			1,398,322,030	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)			173,493,653	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets			71,677,235	7130
10.	Exchange traded options				
	A. Value of open long option contracts			989,510,584	7132
	B. Value of open short option contracts			(741,211,330)	7133
11.	Net equities with other FCMs				
	A. Net liquidating equity			3,935,501	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)			3,149,004,092	7180
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 201,377,090	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			76,377,090	7198

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**as of:** 06/30/2016

**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	\$ 796,195,237	7315
	B. Securities (at market)	\$ 4,817,429	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(88,468,436)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 51,809,248	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(29,228,935)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 735,124,543	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 0	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)	\$ 735,124,543	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 735,124,543	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		\$ 9,169,870	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	377,500,574	7520	\$ 386,670,444	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): _	7550	0	7560	0	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 3,090,953	7580		
B. Securities		52,530,000	7590		
C. Unrealized gain (loss) on open futures contracts		16,780,847	7600		
D. Value of long option contracts		3,181,373	7610		
E. Value of short option contracts		0	7615	75,583,173	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 435,216,223	7640		
B. Securities		4,817,429	7650		
C. Amount due to (from) clearing organization - daily variation		(137,939,701)	7660		
D. Value of long option contracts		23,784,440	7670		
E. Value of short option contracts		0	7675	325,878,391	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 44,221,770	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		8,449,062	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(4,385,500)	7735	48,285,332	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				\$ 836,417,340	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				101,292,797	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				31,292,797	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	\$ 23,256,653	8500
	B. Securities (at market)	0	8510
2.	Net unrealized profit (loss) in open cleared swaps	(9,070,141)	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)	(1,550,000)	8540
4.	Net equity (deficit) (add lines 1, 2 and 3)	12,636,512	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)	12,636,512	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$ 29,400,172	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	18,432,575	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	(539,237)	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	(1,550,000)	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)	45,743,510	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 33,106,998	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	\$ 18,106,998	8770