

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 07/31/2016

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   |       |      | \$ 1,907,154,471 | 7010 |
| B. Securities (at market)   |       |      | 174,868,097      | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market |       |      | 119,801,092      | 7030 |
| 3. Exchange traded options  |       |      |                  |      |
| A. Add market value of open option contracts purchased on a contract market           |       |      | 884,659,650      | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market   |       |      | (624,474,398)    | 7033 |
| 4. Net equity (deficit) (add lines 1, 2 and 3)  |       |      | 2,462,008,912    | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances                 |       |      |                  |      |
| - gross amount  | 2,841 | 7045 |                  |      |
| Less: amount offset by customer securities  | 0     | 7047 | 2,841            | 7050 |
| 6. Amount required to be segregated (add lines 4 and 5)                               |       |      | \$ 2,462,011,753 | 7060 |

**FUNDS IN SEGREGATED ACCOUNTS**

|   |  |  |                |      |
|---|--|--|----------------|------|
| 7. Deposited in segregated funds bank accounts  |  |  |                |      |
| A. Cash   |  |  | 559,701,603    | 7070 |
| B. Securities representing investments of customers' funds (at market)                      |  |  | 2,099,030      | 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   |  |  | 297,727,537    | 7100 |
| B. Securities representing investments of customers' funds (at market)                      |  |  | 1,402,716,906  | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) |  |  | 174,868,097    | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          |  |  | (36,259,635)   | 7130 |
| 10. Exchange traded options   |  |  |                |      |
| A. Value of open long option contracts  |  |  | 884,659,650    | 7132 |
| B. Value of open short option contracts   |  |  | (624,474,398)  | 7133 |
| 11. Net equities with other FCMs  |  |  |                |      |
| A. Net liquidating equity   |  |  | 4,974,485      | 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)                                    |  |  | 2,666,013,275  | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 |  |  | \$ 204,001,522 | 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   |  |  | 79,001,522     | 7198 |

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| <b>BROKER OR DEALER:</b> | MIZUHO SECURITIES USA INC. | as of: 07/31/2016 |
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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  | \$ 919,472,296  | 7315 |
|   | B. Securities (at market)  | \$ 4,872,890    | 7317 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade        | \$(218,597,436) | 7325 |
| 3.  | Exchange traded options  |                 |      |
|   | A. Market value of open option contracts purchased on a foreign board of trade                   | \$ 32,330,692   | 7335 |
|   | B. Market value of open option contracts granted (sold) on a foreign board of trade              | \$(25,785,808)  | 7337 |
| 4.  | Net equity (deficit) (add lines 1, 2, and 3)   | \$ 712,292,634  | 7345 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                | \$ 2,869        | 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) | \$ 712,295,503  | 7355 |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | \$ 712,295,503  | 7360 |

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as of: 07/31/2016

**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  |      | \$ 12,546,725  | 7500 |                |      |
| B. Other banks qualified under Regulation 30.7   |      |                |      |                |      |
| Name(s): <u>See Attached</u>   | 7510 | 316,758,590    | 7520 | \$ 329,305,315 | 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  |      | \$ 33,240,026  | 7580 |                |      |
| B. Securities  |      | 52,400,000     | 7590 |                |      |
| C. Unrealized gain (loss) on open futures contracts  |      | (2,086,596)    | 7600 |                |      |
| D. Value of long option contracts  |      | 670,293        | 7610 |                |      |
| E. Value of short option contracts   |      | 0              | 7615 | 84,223,723     | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade                                       |      |                |      |                |      |
| Name(s): <u>See Attached</u>   | 7630 |                |      |                |      |
| A. Cash  |      | \$ 598,105,082 | 7640 |                |      |
| B. Securities  |      | 4,872,890      | 7650 |                |      |
| C. Amount due to (from) clearing organization - daily variation  |      | (263,816,451)  | 7660 |                |      |
| D. Value of long option contracts  |      | 8,399,591      | 7670 |                |      |
| E. Value of short option contracts   |      | 0              | 7675 | 347,561,112    | 7680 |
| 5. Amounts held by members of foreign boards of trade  |      |                |      |                |      |
| Name(s): <u>See Attached</u>   | 7690 |                |      |                |      |
| A. Cash  |      | \$ 36,721,826  | 7700 |                |      |
| B. Securities  |      | 0              | 7710 |                |      |
| C. Unrealized gain (loss) on open futures contracts  |      | 14,696,399     | 7720 |                |      |
| D. Value of long option contracts  |      | 0              | 7730 |                |      |
| E. Value of short option contracts   |      | (2,525,000)    | 7735 | 48,893,225     | 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   |      |                |      | \$ 809,983,375 | 7770 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) |      |                |      | 97,687,872     | 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      |      |                |      | 27,687,872     | 7785 |

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as of: 07/31/2016

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   |      | \$ 25,876,944 |  | 8500 |
| B. Securities (at market)   |      | 0             |  | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps                               |      | (10,438,496)  |  | 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)                                |      | (307,750)     |  | 8540 |
| 4. Net equity (deficit) (add lines 1, 2 and 3)                                      |      | 15,130,698    |  | 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) |      | 15,130,698    |  | 8590 |

**Funds in Cleared Swaps Customer Segregated Accounts**

|   |  |               |  |      |
|---|--|---------------|--|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |               |  |      |
| A. Cash   |  | \$ 31,819,083 |  | 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   |  | 15,445,195    |  | 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  |  | 1,307,464     |  | 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   |  | (307,750)     |  | 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)                             |  | 48,263,992    |  | 8720 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                                 |  | \$ 33,133,294 |  | 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   |  | \$ 18,133,294 |  | 8770 |