

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 08/31/2016

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

SEGREGATION REQUIREMENTS (Section 4d(2) of the CE Act)

1. Net ledger balance				
A. Cash			\$ 2,413,427,727	7010
B. Securities (at market)			170,164,010	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			264,941,510	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			805,037,077	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(668,468,519)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,985,101,805	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	20	7045		
Less: amount offset by customer securities	0	7047	20	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,985,101,825	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			477,928,414	7070
B. Securities representing investments of customers' funds (at market)			242,099,471	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			9,737,577	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			246,274,878	7100
B. Securities representing investments of customers' funds (at market)			1,643,096,842	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			160,426,433	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			267,300,472	7130
10. Exchange traded options				
A. Value of open long option contracts			805,037,077	7132
B. Value of open short option contracts			(668,468,519)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			4,099,663	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)			3,187,532,308	7160
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 202,430,483	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			77,430,483	7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 08/31/2016

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	\$ 971,262,264	7315	
B. Securities (at market)	\$ 12,652,800	7317	
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(186,573,483)	7325	
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$ 21,253,214	7335	
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(16,920,107)	7337	
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 801,674,688	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)	\$ 801,674,688	7355	
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 801,674,688	7360	

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:	MIZUHO SECURITIES USA INC.	as of: 08/31/2016
--------------------------	----------------------------	-------------------

**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	\$ 12,850,462	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	261,783,969	7520	\$ 274,634,431	7530
Name(s) box: 7510				
2. Securities				
A. In safekeeping with banks located in the United States	\$ 164,098,724	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	0	7560	164,098,724	7570
Name(s) box: 7550				
3. Equities with registered futures commission merchants				
A. Cash	\$ 42,556,156	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	(11,197,691)	7600		
D. Value of long option contracts	60,187	7610		
E. Value of short option contracts	0	7615	31,418,652	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
Name(s) box: 7630				
A. Cash	\$ 589,486,892	7640		
B. Securities	12,652,800	7650		
C. Amount due to (from) clearing organization - daily variation	(219,579,253)	7660		
D. Value of long option contracts	4,780,921	7670		
E. Value of short option contracts	0	7675	387,341,360	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
Name(s) box: 7690				
A. Cash	\$ 43,592,016	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	1,436,897	7720		
D. Value of long option contracts	0	7730		
E. Value of short option contracts	(508,000)	7735	44,520,913	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			\$ 902,014,080	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			100,339,392	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			30,339,392	7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 08/31/2016

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			\$ 8,116,273	8500
B. Securities (at market)			0	8510
2. Net unrealized profit (loss) in open cleared swaps			926,759	8520
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased			628,500	8530
B. Market value of open cleared swaps granted (sold)			0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)			9,671,532	8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 0	8560		
Less: amount offset by customer securities	0	8570	0	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			9,671,532	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$ 31,896,022	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			9,975,155	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			547,780	8660
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts			628,500	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)			43,047,457	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 33,375,925	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			\$ 18,375,925	8770