

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

**BROKER OR DEALER:** MIZUHO SECURITIES USA INC.

**as of:** 12/31/2015

**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			\$ (63,655,972)	7010
B. Securities (at market)			156,141,698	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			2,105,606,994	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			963,709,364	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(721,273,549)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,440,528,535	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	98	7045		
Less: amount offset by customer securities	0	7047	98	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,440,528,633	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			196,530,497	7070
B. Securities representing investments of customers' funds (at market)			299,975,317	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			14,996,891	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			398,259,329	7100
B. Securities representing investments of customers' funds (at market)			1,335,353,461	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			131,155,542	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			12,211,196	7130
10. Exchange traded options				
A. Value of open long option contracts			963,709,364	7132
B. Value of open short option contracts			(721,273,549)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			183,366	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)			9,989,265	7170
12. Segregated funds on hand (describe: )			0	7150
13. Total amount in segregation (add lines 7 through 12)			2,641,090,679	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 200,562,046	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			75,562,046	7198

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BROKER OR DEALER: MIZUHO SECURITIES USA INC.

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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	\$ 391,498,945	7315
	B. Securities (at market)	\$ 4,447,634	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 431,974,207	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 20,786,857	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(16,218,414)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 832,489,229	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 116	7351
	Less: amount offset by customer owned securities	\$ 0	7352
		\$ 116	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 832,489,345	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 832,489,345	7360

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**BROKER OR DEALER:**

MIZUHO SECURITIES USA INC.

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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

\$ 85,505,212 7500

B. Other banks qualified under Regulation 30.7

Name(s): See Attached

7510

142,590,231 7520 \$ 228,095,443 7530

**2. Securities**

A. In safekeeping with banks located in the United States

\$ 149,935,014 7540

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): See Attached

7550

0 7560 149,935,014 7570

**3. Equities with registered futures commission merchants**

A. Cash

\$ 0 7580

B. Securities

0 7590

C. Unrealized gain (loss) on open futures contracts

0 7600

D. Value of long option contracts

0 7610

E. Value of short option contracts

0 7615 0 7620

**4. Amounts held by clearing organizations of foreign boards of trade**

Name(s): See Attached

7630

A. Cash

\$ 56,634,634 7640

B. Securities

4,447,634 7650

C. Amount due to (from) clearing organization - daily variation

443,277,496 7660

D. Value of long option contracts

0 7670

E. Value of short option contracts

(2,324,057) 7675 502,035,707 7680

**5. Amounts held by members of foreign boards of trade**

Name(s): See Attached

7690

A. Cash

\$ 49,919,911 7700

B. Securities

0 7710

C. Unrealized gain (loss) on open futures contracts

(2,984,576) 7720

D. Value of long option contracts

6,892,500 7730

E. Value of short option contracts

0 7735 53,827,835 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**

\$ 933,893,999 7770

**9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured  
Statement Page 1 from Line 8)**

101,404,654 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**

31,404,654 7785

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as of: 12/31/2015

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	\$ 12,560,370	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	(8,292,632)	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)	0	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	4,267,738	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
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	4,267,738	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 22,020,146	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	8,570,311	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	(276,927)	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	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)	30,313,530	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 26,045,792	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	\$ 11,045,792	8770	