

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 11/30/2016

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			\$ 2,142,399,301	7010
B. Securities (at market)			163,389,564	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(353,171,803)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			678,555,195	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(601,277,755)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,029,894,502	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	781,263	7045		
Less: amount offset by customer securities	(713,780)	7047	67,483	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,029,961,985	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			422,231,402	7070
B. Securities representing investments of customers' funds (at market)			99,367,969	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			262,474	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			449,306,844	7100
B. Securities representing investments of customers' funds (at market)			1,352,419,172	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			163,127,090	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(291,253,934)	7130
10. Exchange traded options				
A. Value of open long option contracts			678,555,195	7132
B. Value of open short option contracts			(601,277,755)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			8,201,601	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)			2,280,940,058	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 250,978,073	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			125,978,073	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	\$ 1,800,575,820	7315
B. Securities (at market)	\$ 11,502,963	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(850,506,329)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 38,564,759	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(76,769,514)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 923,367,699	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 7	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)	\$ 923,367,706	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 923,367,706	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		\$ 5,641,553	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	256,356,145	7520	\$ 261,997,698	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 86,000,000	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7580	86,000,000	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 56,406,553	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(12,278,747)	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		(3,126)	7615	44,124,680	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 1,491,239,329	7640		
B. Securities		11,502,963	7650		
C. Amount due to (from) clearing organization - daily variation		(850,030,419)	7660		
D. Value of long option contracts		0	7670		
E. Value of short option contracts		(34,848,879)	7675	617,862,994	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 37,324,622	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		5,440,956	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(3,352,750)	7735	39,412,828	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				\$ 1,049,398,200	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				126,030,494	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				56,030,494	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		\$ 3,153,339	8500
B. Securities (at market)		0	8510
2. Net unrealized profit (loss) in open cleared swaps		1,253,140	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		2,063,000	8530
B. Market value of open cleared swaps granted (sold)		(743,000)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		5,726,479	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)		5,726,479	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 22,935,138	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		10,337,155	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		1,313,965	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		2,063,000	8670
B. Value of open cleared swaps short option contracts		(743,000)	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)		35,906,258	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,179,779	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		\$ 15,179,779	8770