

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 10/31/2016

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   |    | \$ 2,863,660,847 | 7010 |  |
| B. Securities (at market)   |    | 167,860,651      | 7020 |  |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market |    | (350,844,832)    | 7030 |  |
| 3. Exchange traded options  |    |                  |      |  |
| A. Add market value of open option contracts purchased on a contract market           |    | 716,048,039      | 7032 |  |
| B. Deduct market value of open option contracts granted (sold) on a contract market   |    | (589,763,441)    | 7033 |  |
| 4. Net equity (deficit) (add lines 1, 2 and 3)  |    | 2,806,961,264    | 7040 |  |
| 5. Accounts liquidating to a deficit and accounts with debit balances                 |    |                  |      |  |
| - gross amount  | 22 |                  | 7045 |  |
| Less: amount offset by customer securities  | 0  |                  | 7047 |  |
|   |    | 22               | 7050 |  |
| 6. Amount required to be segregated (add lines 4 and 5)                               |    | \$ 2,806,961,286 | 7060 |  |

**FUNDS IN SEGREGATED ACCOUNTS**

|   |  |                |      |  |
|---|--|----------------|------|--|
| 7. Deposited in segregated funds bank accounts  |  |                |      |  |
| A. Cash   |  | 469,449,999    | 7070 |  |
| B. Securities representing investments of customers' funds (at market)                      |  | 270,099,980    | 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   |  | 129,382,847    | 7100 |  |
| B. Securities representing investments of customers' funds (at market)                      |  | 1,583,398,624  | 7110 |  |
| C. Securities held for particular customers or option customers in lieu of cash (at market) |  | 167,860,651    | 7120 |  |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          |  | 252,221,283    | 7130 |  |
| 10. Exchange traded options   |  |                |      |  |
| A. Value of open long option contracts  |  | 716,048,039    | 7132 |  |
| B. Value of open short option contracts   |  | (589,763,441)  | 7133 |  |
| 11. Net equities with other FCMs  |  |                |      |  |
| A. Net liquidating equity   |  | 7,782,492      | 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)                                    |  | 3,006,480,474  | 7180 |  |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 |  | \$ 199,519,188 | 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   |  | 74,519,188     | 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   | \$ 1,213,774,165 | 7315 |  |
| B. Securities (at market)   | \$ 11,827,234    | 7317 |  |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade        | \$(371,698,462)  | 7325 |  |
| 3. Exchange traded options  |                  |      |  |
| A. Market value of open option contracts purchased on a foreign board of trade                      | \$ 17,578,662    | 7335 |  |
| B. Market value of open option contracts granted (sold) on a foreign board of trade                 | \$(28,292,310)   | 7337 |  |
| 4. Net equity (deficit) (add lines 1, 2, and 3)   | \$ 843,189,289   | 7345 |  |
| 5. Accounts liquidating to a deficit and accounts with<br>debit balances - gross amount             | \$ 4             | 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) | \$ 843,189,293   | 7355 |  |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | \$ 843,189,293   | 7360 |  |

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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  |      | \$ 6,279,596   | 7500 |                |      |
| B. Other banks qualified under Regulation 30.7   |      |                |      |                |      |
| Name(s): <u>See Attached</u>   | 7510 | 251,014,046    | 7520 | \$ 257,293,642 | 7530 |
| 2. Securities  |      |                |      |                |      |
| A. In safekeeping with banks located in the United States  |      | \$ 120,000,000 | 7540 |                |      |
| B. In safekeeping with other banks qualified under Regulation 30.7   |      |                |      |                |      |
| Name(s): <u>See Attached</u>   | 7550 | 0              | 7560 | 120,000,000    | 7570 |
| 3. Equities with registered futures commission merchants   |      |                |      |                |      |
| A. Cash  |      | \$ 29,180,872  | 7580 |                |      |
| B. Securities  |      | 0              | 7590 |                |      |
| C. Unrealized gain (loss) on open futures contracts  |      | (361,525)      | 7600 |                |      |
| D. Value of long option contracts  |      | 0              | 7610 |                |      |
| E. Value of short option contracts   |      | (35,643)       | 7615 | 28,783,704     | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade                                       |      |                |      |                |      |
| Name(s): <u>See Attached</u>   | 7630 |                |      |                |      |
| A. Cash  |      | \$ 894,542,856 | 7640 |                |      |
| B. Securities  |      | 11,827,234     | 7650 |                |      |
| C. Amount due to (from) clearing organization - daily variation  |      | (396,422,015)  | 7660 |                |      |
| D. Value of long option contracts  |      | 0              | 7670 |                |      |
| E. Value of short option contracts   |      | (7,311,755)    | 7675 | 502,636,320    | 7680 |
| 5. Amounts held by members of foreign boards of trade  |      |                |      |                |      |
| Name(s): <u>See Attached</u>   | 7690 |                |      |                |      |
| A. Cash  |      | \$ 38,501,204  | 7700 |                |      |
| B. Securities  |      | 0              | 7710 |                |      |
| C. Unrealized gain (loss) on open futures contracts  |      | 86,384         | 7720 |                |      |
| D. Value of long option contracts  |      | 0              | 7730 |                |      |
| E. Value of short option contracts   |      | (3,366,250)    | 7735 | 35,221,338     | 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   |      |                |      | \$ 943,935,004 | 7770 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) |      |                |      | 100,745,711    | 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      |      |                |      | 30,745,711     | 7785 |

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MIZUHO SECURITIES USA INC.

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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   |      |      | \$ 4,595,608 | 8500 |
| B. Securities (at market)   |      |      | 0            | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps                               |      |      | 396,364      | 8520 |
| 3. Cleared swaps options  |      |      |              |      |
| A. Market value of open cleared swaps option contracts purchased                    |      |      | 2,663,500    | 8530 |
| B. Market value of open cleared swaps granted (sold)                                |      |      | (610,250)    | 8540 |
| 4. Net equity (deficit) (add lines 1, 2 and 3)                                      |      |      | 7,045,222    | 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) |      |      | 7,045,222    | 8590 |

Funds in Cleared Swaps Customer Segregated Accounts

|   |  |  |               |      |
|---|--|--|---------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |  |               |      |
| A. Cash   |  |  | \$ 27,228,851 | 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   |  |  | 8,540,363     | 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  |  |  | 554,136       | 8660 |
| 10. Cleared swaps options   |  |  |               |      |
| A. Value of open cleared swaps long option contracts  |  |  | 2,663,500     | 8670 |
| B. Value of open cleared swaps short option contracts   |  |  | (610,250)     | 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)                             |  |  | 38,376,600    | 8720 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                                 |  |  | \$ 31,331,378 | 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   |  |  | \$ 16,331,378 | 8770 |