

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 09/30/2016

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 | | | \$ 2,710,653,123 | 7010 |
| B. Securities (at market) | | | 170,244,583 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | (572,122,279) | 7030 |
| 3. Exchange traded options | | | | |
| A. Add market value of open option contracts purchased on a contract market | | | 744,582,651 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | | | (647,964,851) | 7033 |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | | | 2,405,393,227 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | | |
| - gross amount | 947,370 | 7045 | | |
| Less: amount offset by customer securities | (744,496) | 7047 | 202,874 | 7050 |
| 6. Amount required to be segregated (add lines 4 and 5) | | | \$ 2,405,596,101 | 7080 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | | |
|---|--|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | | |
| A. Cash | | | 703,716,125 | 7070 |
| B. Securities representing investments of customers' funds (at market) | | | 99,975 | 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 | | | 263,053,424 | 7100 |
| B. Securities representing investments of customers' funds (at market) | | | 1,384,930,081 | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 170,244,583 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | (19,396,797) | 7130 |
| 10. Exchange traded options | | | | |
| A. Value of open long option contracts | | | 744,582,651 | 7132 |
| B. Value of open short option contracts | | | (647,964,851) | 7133 |
| 11. Net equities with other FCMs | | | | |
| A. Net liquidating equity | | | 7,047,996 | 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) | | | 2,606,313,187 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | | \$ 200,717,086 | 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 | | | 75,717,086 | 7198 |

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| | | |
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| BROKER OR DEALER: | MIZUHO SECURITIES USA INC. | as of: 09/30/2016 |
|-------------------|----------------------------|-------------------|

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 | \$ 1,066,989,579 | 7315 |
| B. Securities (at market) | \$ 12,635,630 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$(272,605,782) | 7325 |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a foreign board of trade | \$ 18,314,666 | 7335 |
| B. Market value of open option contracts granted (sold) on a foreign board of trade | \$(20,258,963) | 7337 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | \$ 805,075,130 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 220,855 | 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) | \$ 805,295,985 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ 805,295,985 | 7360 |

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BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 09/30/2016

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 | | \$ 8,740,697 | 7500 | | |
| B. Other banks qualified under Regulation 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7510 | 352,117,251 | 7520 | \$ 360,857,948 | 7530 |
| 2. Securities | | | | | |
| A. In safekeeping with banks located in the United States | | \$ 54,209,012 | 7540 | | |
| B. In safekeeping with other banks qualified under Regulation 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7550 | 0 | 7560 | 54,209,012 | 7570 |
| 3. Equities with registered futures commission merchants | | | | | |
| A. Cash | | \$ 36,600,281 | 7580 | | |
| B. Securities | | 0 | 7590 | | |
| C. Unrealized gain (loss) on open futures contracts | | (1,623,722) | 7600 | | |
| D. Value of long option contracts | | 46,272 | 7610 | | |
| E. Value of short option contracts | | 0 | 7615 | 35,022,831 | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7630 | | | | |
| A. Cash | | \$ 718,869,363 | 7640 | | |
| B. Securities | | 12,635,630 | 7650 | | |
| C. Amount due to (from) clearing organization - daily variation | | (315,851,499) | 7660 | | |
| D. Value of long option contracts | | 0 | 7670 | | |
| E. Value of short option contracts | | (1,083,319) | 7675 | 414,570,175 | 7680 |
| 5. Amounts held by members of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7690 | | | | |
| A. Cash | | \$ 40,447,736 | 7700 | | |
| B. Securities | | 0 | 7710 | | |
| C. Unrealized gain (loss) on open futures contracts | | 3,346,935 | 7720 | | |
| D. Value of long option contracts | | 0 | 7730 | | |
| E. Value of short option contracts | | (907,250) | 7735 | 42,887,421 | 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 | | | | \$ 907,547,387 | 7770 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | | | | 102,251,402 | 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 | | | | 32,251,402 | 7785 |

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BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 09/30/2016

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 | | \$ 4,655,498 | 8500 | |
| B. Securities (at market) | | 0 | 8510 | |
| 2. Net unrealized profit (loss) in open cleared swaps | | 1,163,627 | 8520 | |
| 3. Cleared swaps options | | | | |
| A. Market value of open cleared swaps option contracts purchased | | 1,520,000 | 8530 | |
| B. Market value of open cleared swaps granted (sold) | | (368,250) | 8540 | |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | | 6,970,875 | 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) | | 6,970,875 | 8590 | |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | | |
|---|--|---------------|------|--|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | | |
| A. Cash | | \$ 30,946,754 | 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 | | 8,564,060 | 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 | | (437,320) | 8660 | |
| 10. Cleared swaps options | | | | |
| A. Value of open cleared swaps long option contracts | | 1,520,000 | 8670 | |
| B. Value of open cleared swaps short option contracts | | (368,250) | 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) | | 40,225,244 | 8720 | |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 33,254,369 | 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 | | \$ 18,254,369 | 8770 | |