

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

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 09/30/2015

**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	\$ 829,368,807	7010	
	B. Securities (at market)	157,230,909	7020	
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	1,115,306,238	7030	
3.	Exchange traded options			
	A. Add market value of open option contracts purchased on a contract market	1,405,212,871	7032	
	B. Deduct market value of open option contracts granted (sold) on a contract market	(1,081,925,115)	7033	
4.	Net equity (deficit) (add lines 1, 2 and 3)	2,425,193,710	7040	
5.	Accounts liquidating to a deficit and accounts with debit balances			
	- gross amount	170,485	7045	
	Less: amount offset by customer securities	(155,359)	7047	
		15,126	7050	
6.	Amount required to be segregated (add lines 4 and 5)	\$ 2,425,208,836	7060	

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts			
	A. Cash	424,065,465	7070	
	B. Securities representing investments of customers' funds (at market)	4,905,625	7080	
	C. Securities held for particular customers or option customers in lieu of cash (at market)	102,378,758	7090	
8.	Margins on deposit with derivatives clearing organizations of contract markets			
	A. Cash	304,221,146	7100	
	B. Securities representing investments of customers' funds (at market)	1,319,069,072	7110	
	C. Securities held for particular customers or option customers in lieu of cash (at market)	44,817,520	7120	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	89,833,642	7130	
10.	Exchange traded options			
	A. Value of open long option contracts	1,405,212,871	7132	
	B. Value of open short option contracts	(1,081,925,115)	7133	
11.	Net equities with other FCMs			
	A. Net liquidating equity	2,858,620	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)	10,034,631	7170	
12.	Segregated funds on hand (describe:)	0	7150	
13.	Total amount in segregation (add lines 7 through 12)	2,625,472,235	7180	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 200,263,399	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	75,263,399	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	\$ 52,875,643	7315
	B. Securities (at market)	\$ 3,804,633	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 638,460,138	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 43,917,945	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(42,440,279)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 696,618,080	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 9,040	7351
	Less: amount offset by customer owned securities	\$ 0	7352
		\$ 9,040	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 696,627,120	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 696,627,120	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

\$ 35,116,571 7500

B. Other banks qualified under Regulation 30.7

Name(s): See Attached

7510

9,751,525 7520 \$ 44,868,096 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 0 7540

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): _

7550

0 7560 0 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

\$ 695,777,360 7640

B. Securities

3,804,633 7650

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

(2,607,519) 7660

D. Value of long option contracts

0 7670

E. Value of short option contracts

(6,782,955) 7675 690,191,519 7680

5. Amounts held by members of foreign boards of trade

Name(s): See Attached

7690

A. Cash

\$ 40,692,931 7700

B. Securities

0 7710

C. Unrealized gain (loss) on open futures contracts

13,414,390 7720

D. Value of long option contracts

8,260,621 7730

E. Value of short option contracts

0 7735 62,367,942 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

\$ 797,427,557 7770

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

100,800,437 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**

30,800,437 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		\$ 10,322,209	8500
B. Securities (at market)		0	8510
2. Net unrealized profit (loss) in open cleared swaps		(5,714,104)	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)		(635,940)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		3,972,165	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)		3,972,165	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 21,759,956	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		8,467,214	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		(196,843)	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		(635,940)	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)		29,394,387	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 25,422,222	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		\$ 10,422,222	8770